
Subject: Re: monte carlo analysis

Posted by [htonishi](#) on Wed, 22 Dec 1999 08:00:00 GMT

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I often set up simple monte carlo analyses in IDL especially when visualization is useful for debugging. However, I have found that you have to be VERY careful about how you code your loops because you can easily loose a factor of 10 in performance if you don't design your loops correctly. I have also found just recently that the profiler in 5.3 (I don't know if it's in earlier versions) is very handy for determining where time is being spent and where you should therefore look to optimize run time.

If, however, you're going to run a lot of monte carlos -- hundreds of thousands or millions of iterations -- then I think you should really consider C or Fortran.

Howard Onishi

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