Subject: Re: monte carlo analysis
Posted by Andy Loughe on Tue, 21 Dec 1999 08:00:00 GMT
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William Thompson wrote:

<snip>

> There was some discussion a
> while back about the properties of the random number generators in IDL. You
> might check out www.dejanews.com, for example

One concern is generating the initial seed.
Here is one simple method using the system clock...

```
seed = long((systime(1) - long(systime(1))) * 1.e8)

;  Then for a Normal distribution:
num_rans = 100000
ran_nums = randomn(seed, num_rans)
stats    = moment(ran_nums)
plot, histogram(ran_nums, binsize=.1), thick=3
print, '1)MEAN,  2)VARIANCE,  3)SKEWNESS,  4)KURTOSIS :', stats
```

Then there is no need to set the seed again, unless you
delvar, seed

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"We must believe in free will, we have no choice"-Isaac B. Singer