
Subject: Re: monte carlo analysis

Posted by [thompson](#) on Sat, 18 Dec 1999 08:00:00 GMT

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charliesolomon@my-deja.com writes:

> Hello ng,

> Does anyone have experience with monte carlo analysis in IDL? I'm just

> starting to research it and would appreciate any insights or pointers

> in the right direction. The purpose would be to take an existing

> scientific model and run gads of iterations, using different

> distributions for the input variables to get statistical results.

> Thanks,

> Charlie Solomon

> csolomon@usc.edu

The trick with Monte Carlo analysis is to generate a properly randomized set of test particles with the correct characteristics. 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

[http://x45.deja.com/\[ST_rn=if\]/getdoc.xp?AN=509839686&CONTEXT=945475070.1365508166&hitnum=12](http://x45.deja.com/[ST_rn=if]/getdoc.xp?AN=509839686&CONTEXT=945475070.1365508166&hitnum=12)

Other than that, Monte Carlo is a fairly straightforward process. IDL may not be the best language to implement it in, though, because of all the looping you'll probably need to do.

William Thompson
