
Subject: Random numbers with predefined spectral density
Posted by [hahn](#) on Mon, 21 Aug 1995 07:00:00 GMT
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Hi,

I want to calculate random numbers with other than white noise spectrum. The noise spectrum (amplitude vs. frequency) is given and I need random numbers that adhere to this spectrum.

Actually, the spectrum is given by a FIR filter of order 12:
coeff = [1.48, 1.64, 0.927, ..., 3.1e-3]

How to proceed from here ?

Norbert Hahn
