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Subject: Re: random musings

Posted by [news.qwest.net](http://news.qwest.net) on Mon, 19 Mar 2007 20:37:44 GMT

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"Christopher Thom" <cthom@oddjob.uchicago.edu> wrote in message  
news:Pine.SOC.4.64.0703191516310.28339@oddjob.uchicago.edu.. .

> Hi all,

>

> this morning I started writing some monte carlo code, in which I'm  
> generating random arrays, and scaling/shifting them to fit the (gaussian)  
> distribution parameters I need. One thing is not clear in the online help:  
> Which random function is "better"? Should I be using randomn() or  
> randomu()? The help is explicit about the algorithms used, but there is  
> comparison between the randomness of the two functions. And since both  
> functions accept a /normal flag, it's unclear as to which is the better  
> choice.

>

> Is there any common wisdom that makes this choice obvious?

>

> cheers

> chris

That's a good question. I have always used randomn for my purposes.

If you really need a good RNG, check out:

<http://sprng.cs.fsu.edu/Version2.0/users-guide.html>

You can read more about RNG and Monte Carlo and the  
tests they perform in the user's guide. They have a PC linux port  
available.

Cheers,

bob

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