Subject: random musings
Posted by Christopher Thom on Mon, 19 Mar 2007 20:30:30 GMT
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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