Subject: Re: How good is Randomu?
Posted by Brian Larsen on Fri, 04 Jan 2008 17:55:07 GMT
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From the IDL help on randomu

""The random number generator is taken from: "Random Number
Generators: Good Ones are Hard to Find", Park and Miller,
Communications of the ACM, Oct 1988, Vol 31, No. 10, p. 1192. To
remove low-order serial correlations, a Bays-Durham shuffle is added,
resulting in a random number generator similar to ran1() in Section
7.1 of Numerical Recipes in C: The Art of Scientific Computing (Second
Edition), published by Cambridge University Press.""

I don't have my copy of Numerical Recipes handy but it is also online
so you can read how good ran1() is. My gut feeling is that if you
want 10^9 random numbers randmonu() is probably not good (or fast)
enough. My gut says to use ran3() from Numerical Recipes build in C
can called via dlm for the large period and speed.

Cheers,

Brian

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