
Subject: Re: Random Numbers

Posted by [Craig Markwardt](#) on Wed, 24 Oct 2012 23:34:39 GMT

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On Wednesday, October 24, 2012 5:38:34 PM UTC-4, John O'Neill wrote:

> Hello Everyone,

>

>

>

> I am trying to create a set of random numbers using an Inverse Gaussian Distribution (Wald distribution) but randomu doesn't seem able to do this. Is there anything more general than randomu, or something where I can define what function I want to use to create random numbers?

http://en.wikipedia.org/wiki/Inverse_transform_sampling

I'm not aware of any IDL routines to do this though, but it's not hard with a little integrating and interpolating.

The difficulty of implementing the method depends on the distribution to some degree. For example, power law distributions can be hard to do because of the dynamic range required.

Craig
