Subject: Re: Random number generation
Posted by lecacheux.alain on Wed, 03 Feb 2016 17:48:56 GMT
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Le mercredi 3 février 2016 17:51:13 UTC+1, dave poreh a écrit :
> Folks,
> Hi,
> I am working on some simulation problems, that I need to generate random numbers. When I use>
> print, mean(randomu(seed, 100000))
> 0.498516
> print, mean(randomn(seed, 100000))
> 0.00100909
> 1-the randomn is much better than randomu. why is that?
> 2-I am expecting very small number for mean of this random numbers, but as you see they are quite big (i am expecting in order of 10e-7).
> Is there any other way that i can use?
> Thanks for anykind of helps...
> Cheers,
> Dave

randomu generates a random N-vector, uniform in [0,1] with mean=0.5 and std(mean)= sqrt(1/12)/sqrt(N) about 0.001 in your case.
randomn generates a random gaussian N-vector with mean=0 and sigma=1; then std(mean) is 1/sqrt(N) about 0.003 in your case.
Everything is o.k.
alx.