Subject: Re: Random number generation
Posted by d.poreh on Thu, 04 Feb 2016 12:37:45 GMT
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On Thursday, February 4, 2016 at 4:08:07 AM UTC+3:30, Craig Markwardt wrote:
> On Wednesday, February 3, 2016 at 11:51:13 AM UTC-5, dave poreh wrote:
>> 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
>
> What kind of random numbers do you need? There are many kinds of random number distributions.
>
> Alx is right, the average of a random sample will have some variance from the true average. They would not be random otherwise!

Hi Guys,
I am using Fortran for a radar data simulation...
The problem is: mean of these random numbers is increasing during the run (with changing of parameters), so the order of mean with different run is different. And that made me a problem... BUT anyhow Alx is right, this is the nature of randomness...
Anyhow, thanks a lot :)
Cheers,
Dave