Subject: Re: gamma random numbers ?
Posted by Craig Markwardt on Wed, 15 May 2002 22:43:57 GMT
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hkc@ariel.met.tamu.edu (hkc) writes:

> i tried to make a gamma random numbers generator with two variables,
> shape and scale parameters.
> my simple idea is to use a uniformly distributed random number
> generators in IDL.
> then the probability of each bins is set to be distribuited by gamma
> functions.
> it means that inside of each bins, data are distributed uniformly,
> but overall probability is distributed by gamma.
> do you think it is O.K.?
> please let me know if you have any ides for this.
> thanks

This is the second time you have asked the same question, but I made a response the first time. I'll assume you missed it. Or, did this response not help?

Craig Markwardt writes:
>
> I think you just multiply the deviate by the scale parameter, right?
>
> See beautiful on-line book here:
> http://www.itl.nist.gov/div898/handbook/eda/section3/eda366b .htm

I.e.,

r = randomu(seed, gamma=SHAPE)*SCALE

Craig

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Craig B. Markwardt, Ph.D. EMAIL: craigmnet@cow.physics.wisc.edu
Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response
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Subject: Re: gamma random numbers ?
Posted by Andrew Loughe on Thu, 16 May 2002 15:30:22 GMT
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I would add to Craig's response an assignment to "seed"

that looks something like this:

seed = long((systime(1) - long(systime(1))) * 1.e6)

>   r = randomu(seed, gamma=SHAPE)*SCALE

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Andrew Loughe ==
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