Subject: Random number generators in IDL Posted by mal3p on Wed, 05 Feb 1997 08:00:00 GMT

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Is there any known problem with the number generators in idl? I am printing out sequences of 300 random numbers generated with RANDOMU and getting exactely the same sequence. ANy help would be appreciated.

M Lefsky

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Subject: Re: Random number generators in IDL Posted by steinhh on Thu, 06 Feb 1997 08:00:00 GMT View Forum Message <> Reply to Message

In article <davidf-ya023080000502971239230001@news.frii.com>, davidf@dfanning.com (David Fanning) writes:

[...]

- |> IDL random number generators, like most (all?) random number
- > generators on computers, produces a pseudo-random sequence
- > of numbers. If you always start with the same seed, you will
- > always get the same pseudo-random sequence.

I've been told that in some (extreme) situations (like simulations of radio astronomy observations etc) what they have to do (well, had to do some years ago, anyway) is to "tune in" an amplifier to the thermal noise in a resistor, to be sure they have no systematic effects. I believe military spec's for testing things with noise also refers to similar methods - i.e., "true" random generators.

|>

- > Widget programs sometimes run into random number problems
- > if the event handler depends on a random number sequence.
- |> If you go into the event handler quickly, over and over, you can
- > appear to get the same number out of the generator. The trick
- > here is to store the seed in a common block (yuck!).

Actually, though I share your dislike of common blocks, this is one subclass (of a "cache" type common block) of a situation where I could tolerate common blocks - as long as the whole thing is well kept away in a separate random function, and with a common block name that clearly reflects that fact (to avoid clashes).

It's really a question of whether you look at the seed argument as a nice feature (you can repeat a sequence tripping an error by using the same seed over again), or as a problem (how to ensure that it's not the same number over and over again).

- |> Or, if you
- > hate common blocks as much as I do, store the seed in the
- |> info structure. (This way you can have many independent
- |> random number processes going all at once!)

You could have many independent processes doing *exactly* the same, though ;-)

Keeping the random number in the info structure does allow consistent "replays" of pseudorandom events without having all independent processes going, though. And to end up with the same seed number in many widget applications, you'd need a fast machine and a "slow" clock.

The only way I know of to guarantee (well, almost) that two seeds are not the same in two subsequent calls to randomu/randomn (without storing/comparing them) must be to wait so and so many seconds to guarantee that the system time used for initialization is different enough.

Stein Vidar

Subject: Re: Random number generators in IDL Posted by davidf on Fri, 07 Feb 1997 08:00:00 GMT View Forum Message <> Reply to Message

Michael Lefsky <mal3p@faraday.clas.Virginia.EDU> writes:

- > As many of you pointed out, I ignored the need to check
- > the seed given to the random number generator. I had
- > always assumed that the time variable that is used as the
- > default "seed" value changed relatively quickly- it
- > doesn't- I run a routine that generates 1000 random numbers
- > at once, and I can easily call it twenty times or more
- > before the default seed changes.

To create 1000 random numbers at once, don't do it in a loop! This is not Fortran code we are writing, folks! :-)

Do this:

thousandRandomNumbers = RANDOMU(seed, 1000)

If you want 1000 random numbers between 0 and 100, do this:

thousandRandomNumbers = RANDOMU(seed, 1000) * 100

Cheers!

David

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E-Mail: davidf@dfanning.com

Coyote's Guide to IDL Programming: http://www.dfanning.com

Subject: Re: Random number generators in IDL Posted by mal3p on Fri, 07 Feb 1997 08:00:00 GMT

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Michael A. Lefsky (mal3p@faraday.clas.Virginia.EDU) wrote:

As many of you pointed out, I ignored the need to check the seed given to the random number generator. I had always assumed that the time variable that is used as the default "seed" value changed relatively quickly- it doesn't- I run a routine that generates 1000 random numbers at once, and I can easily call it twenty times or more before the default seed changes.

Subject: Re: random number generator Posted by willettk on Fri, 02 Jan 2009 23:32:36 GMT View Forum Message <> Reply to Message

On Jan 2, 3:23 pm, mkmva...@gmail.com wrote:

- > I am actually trying to do the monte-carlo simulation in IDL. For
- > that, i need to generate random numbers from -1 to 1, can anyone help
- > me with this?
- > Thanks
- > Mahesh

This command creates an array of 50 numbers with a uniform distribution between -1 and 1.

Subject: Re: random number generator Posted by mkmvarma on Mon, 05 Jan 2009 22:32:04 GMT View Forum Message <> Reply to Message

On Jan 2, 4:32 pm, Kwill <wille...@gmail.com> wrote:

- > On Jan 2, 3:23 pm, mkmva...@gmail.com wrote:
- >> I am actually trying to do the monte-carlo simulation in IDL. For
- >> that, i need to generate random numbers from -1 to 1. can anyone help
- >> me with this?
- >> Thanks
- >> Mahesh

- > This command creates an array of 50 numbers with a uniform
- > distribution between -1 and 1.
- > IDL> array = randomu(seed,50) * 2 1

thanks