

Random Number Generation And Monte Carlo Methods (Statistics And Computing) By James E. Gentle

By James E. Gentle

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which are relevant for the theory of uniform distribution of sequences and for applications to random number generation by deterministic Monte Carlo and Quasi

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Random Number Generati 1 Random Number Generation and Monte Carlo Methods
James E. Gentle. Springer, 2nd edition, (2004)

multithreading - Thread-safe random number -

Im trying to write something which very quickly calculates random numbers and can be applied on multiple threads. My current code is: /* Approximating PI using a

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I'm implementing a Monte Carlo simulation in 3 variables in Excel. I've used the RAND() function to sample from Weibull distributions (with long tails). The functions