

Random Number Generation and Monte Carlo Simulation

Lawrence M. Leemis and Stephen K. Park, Discrete-Event Simul A First Course, Prentice Hall, 2006

Hui Chen

Department of Mathematics and Computer Science
Virginia State University
Petersburg, Virginia

January 29, 2015

In-Class Exercise L4-1

- ▶ Write either C/C++ or Java programs to do the following
 - ▶ Measure CPU time used to generate $2^{32} - 1$ number of random numbers (RngSpeedTest.c/.cpp/.java)
 - ▶ Produce exactly two whole periods of random numbers and save the numbers in a file. The file can either be a binary file or a text file (RngPeriodTest.c/.cpp/.java)