

Appendix 7: Generation of Random Numbers

Normal deviates are generated using an algorithm of Kinderman and Ramage (1976). Uniform numbers are generated using the algorithm of Lewis, Goodman, and Miller (1969). There is a single stream of random numbers used for the entire system.

References

- Kinderman, A. J., and Ramage, J. G. 1976. Computer generation of normal random variables. *Journal of the American Statistical Association*, 71: 893–896. (Correction: 85: 212).
- Lewis, P. A. W., Goodman, O. S., and Miller, J. W. 1969. A pseudo-random number generator for the System 360. *IBM Systems Journal*, 8(2): 136–145.