

Feb 14, 06 7:51

gaussian_random.cpp

Page 1/2

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// file: gaussian_random.cpp
//
// Program to illustrate how to generate uniformly distributed
// and gaussian distributed random numbers using GSL routines
//
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//
// Revision history:
// 20-Feb-2004  original version, converted gaussian_random.c
// 19-Feb-2005  minor changes to variable names and comments
// 13-Feb-2006  tidied up the code, moved declarations
//
// Notes:
// * uses the GSL random number functions
// * both the gsl_rng.h and gsl_randist.h header files are needed
// * the current version uses the gsl_rng_taus random number
//   generator.  There are many other choices (just change
//   the name in the gsl_rng_alloc statement).  See the GSL
//   manual for a list of generators and their properties.
// * The Gaussian random variate has mean zero and standard deviation
//   sigma.  Its probability distribution is
//    $p(x)dx = 1/\sqrt{2 \text{ Pi } \sigma^2} \text{ Exp}[-x^2/(2 \sigma^2)]$ 
//
//*****

// include files
#include <iostream>           // cout and cin
#include <iomanip>            // manipulators like setprecision
#include <fstream>           // file input and output
using namespace std;        // we need this when .h is omitted

#include <gsl/gsl_rng.h>     // GSL random number generators
#include <gsl/gsl_randist.h> // GSL random distributions

//*****
int
main ()
{
    gsl_rng *rng_ptr;        // pointer to random number generator (rng)
    rng_ptr = gsl_rng_alloc (gsl_rng_taus); // allocate the rng

    unsigned long int seed; // "seed" for the random number generators
    cout << "Enter a long integer as a seed: ";
    cin >> seed;
    gsl_rng_set (rng_ptr, seed); // seed the rng

    // output file for numbers
    ofstream out;
    out.open ("random_numbers.dat");

    // generate uniform and gaussian distributed random numbers
    int npts = 100; // number of random numbers to generate
    cout << "How many random numbers? ";
    cin >> npts;

    double lower = 0.; // lower limit for uniform region
    double upper = 1.; // upper limit for uniform region
    double sigma = 1.; // standard deviation of gaussian distribution

    out << "# uniform1 uniform2 gaussian1 gaussian2" << endl;
    for (int i = 0; i < npts; i++)
    {
        // uniform random numbers from [lower,upper]
        double uniform1 = gsl_ran_flat (rng_ptr, lower, upper);
        double uniform2 = gsl_ran_flat (rng_ptr, lower, upper);

        // random numbers distributed as gaussians
        double gaussian1 = gsl_ran_gaussian (rng_ptr, sigma);

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Feb 14, 06 7:51

gaussian_random.cpp

Page 2/2

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        double gaussian2 = gsl_ran_gaussian (rng_ptr, sigma);

        out << " " << fixed << uniform1 << " " << uniform2 << " "
            << gaussian1 << " " << gaussian2 << endl;
    }

    gsl_rng_free (rng_ptr); // free the random number generator
    cout << "Output " << npts << " random numbers to random_numbers.dat." << endl;
    out.close (); // close the output file

    return 0;
}

```