

Re: Testing a Pseudo-Random Generator

Source: <http://sci.tech-archive.net/Archive/sci.stat.math/2005-05/msg00057.html>

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 - *Date:* Thu, 05 May 2005 00:56:00 EDT
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Allen wrote:

>Wrong. Linear combination of normals => normal. T >distribution comes
>from dividing by the square root of a chi-square (which >your code does).

>>Each time two independent 20-sized samples were >>simulated and the sample
>> statistics t0 was calculated. Your code says 10.

> Frequencies of t0 in the interval
> [-1.201, +1.201]
>That's 2.101. It's correct in your code.

> (continuing to test my RNG).
>Please read the literature (e.g. Knuth or Marsaglia) >before continuing.

My comment:

What a confusion! Linear combination of normals? Absolutely not.
I simulated pairs of (independent) normal samples each of size 10 (yes, not 20, inattention) and found (by repetition) the experimental confidence interval. I am less interested (as an practical statistician) to learn about to find a good RNG than to test my <spade> ... since I have not a <tractor>.
I know The Art of Computing since the 80's , thanks by the advise, even so.

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