GRADUATE SEMINAR

Adam Kehler

Generating Generalized Gamma Random Variates Using Coin Flips

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Date: March 7, 2018
Time: 3:30 pm to 4:30 pm
Location: Math & Stats Lounge CW307.20

Abstract: Generating random variates from complex distributions is as easy as flipping a coin… sort of.

Most statistical or analytical software, and many computer programming languages, come equipped with a pseudo random number generator (pRNG). Often the goal of these pRNGs are to uniformly generate numbers on some interval, typically [0,1]. From this basic generator, there are methods to obtain more complex random variables.

This seminar will explore the concept of a pRNG and how to go from there to generating Generalized Gamma random variates.

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Mathematics and Statistics