My Project

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# **Chapter 1**

# File Index

### 1.1 File List

Here is a list of all documented files with brief descriptions:

main.cpp														 					3
random_functions.cpp														 					3
random functions.hpp														 			 		4

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## **Chapter 2**

## **File Documentation**

### 2.1 main.cpp File Reference

```
#include "random_functions.hpp"
```

#### **Functions**

• int main (int argc, char \*argv[])

### 2.2 random\_functions.cpp File Reference

```
#include "random_functions.hpp"
```

#### **Functions**

- double random\_number01 ()
- double random\_number\_01\_GSL (gsl\_rng \*r)
- void rejection\_sampl\_algo (int number\_samples=1)

#### 2.2.1 Function Documentation

```
2.2.1.1 random_number01()
```

```
double random_number01 ( ) \,
```

Draws a random number bewtween [0,1] via rand.

#### Returns

The drawn random number.

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#### 2.2.1.2 random\_number\_01\_GSL()

```
double random_number_01_GSL ( {\tt gsl\_rng * r})
```

Draws a random number in [0,1] via the gsl.

#### **Parameters**

```
r A pointer to the random number generator which is used.
```

#### Returns

The drawn random number.

#### 2.2.1.3 rejection\_sampl\_algo()

```
void rejection_sampl_algo (
    int number_samples = 1 )
```

Main function for random number evaluation. A first random number  $x_1$  is drawn via rand. A second random number  $x_2$  is drawn via gsl\_rng\_uniform.

Furthermore, an array of 10 doubles is allocated. However, someone seems to have forgotten to free the allocated space again in the end...

#### **Parameters**

argc	The number of arguments provided.
argv	An array of arguments (argv[0] is the name of the executable).

#### Returns

If everything worked fine, 0 is returned. rejection sampling algorithm this function produces specified by the input number of standard normal distributed values, which will be automatically written to the "rejection $\_\leftarrow$  sampl.txt" file

#### **Parameters**

number_samples	an integer argument, specifies number of velues, default = 1
----------------	--

interval bounds [a,b], s.t.  $\int_{a}^{b}p\left( x\right) dx=1,$  p(x) density for a standard normal distribution

#### 2.3 random\_functions.hpp File Reference

```
#include <iostream>
#include <fstream>
```

```
#include <stdlib.h>
#include <stdio.h>
#include <gsl/gsl_rng.h>
#include <gsl/gsl_cdf.h>
#include <gsl/gsl_randist.h>
```

#### **Functions**

- double random\_number01 ()
- double random\_number\_01\_GSL (gsl\_rng \*r)
- void rejection\_sampl\_algo (int number\_samples)

#### 2.3.1 Function Documentation

#### 2.3.1.1 random\_number01()

```
double random_number01 ( )
```

Draws a random number bewtween [0, 1] via rand.

#### Returns

The drawn random number.

#### 2.3.1.2 random\_number\_01\_GSL()

Draws a random number in  $\left[0,1\right]$  via the gsl.

#### **Parameters**

r A pointer to the random number generator which is used.

#### Returns

The drawn random number.

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#### 2.3.1.3 rejection\_sampl\_algo()

```
void rejection_sampl_algo (
          int number_samples = 1 )
```

Main function for random number evaluation. A first random number  $x_1$  is drawn via rand. A second random number  $x_2$  is drawn via gsl\_rng\_uniform.

Furthermore, an array of 10 doubles is allocated. However, someone seems to have forgotten to free the allocated space again in the end...

#### **Parameters**

argc	The number of arguments provided.
argv	An array of arguments (argv[0] is the name of the executable).

#### Returns

If everything worked fine, 0 is returned. rejection sampling algorithm this function produces specified by the input number of standard normal distributed values, which will be automatically written to the "rejection\_ $\leftarrow$  sampl.txt" file

#### **Parameters**

	number_samples	an integer argument, specifies number of velues, default = 1	1
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interval bounds [a,b], s.t.  $\int_{a}^{b}p\left(x\right)dx=1$ , p(x) density for a standard normal distribution

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