

[Help](#)

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#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
    (2007+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else

#include <vector>
#include <cmath>

#ifdef generator_h_
#define generator_h_

//random variable class
class rv
{
    //function simulates a random variable
public:
    virtual double get_rv(void)=0;

    virtual ~rv() {};
};

//bernoulli random variable class
class rv_bernoulli: public rv
{
    //the parameters: probability(x=nvalue1)=nproba;   probab
    ility(x=nvalue2)=1-nproba
private:
    double nproba;
    double nvalue1;
    double nvalue2;
    int generator;

public:

    //class constructor
    rv_bernoulli(double _nproba=0.5, double _nvalue1=1,
        double _nvalue2=1,int _generator=1)
    {
```

```
        nproba=((_nproba>0.)&(_nproba<1.))?_nproba:0.5;
        generator=_generator;
        nvalue1=_nvalue1;
        nvalue2=_nvalue2;
    };

    //function simulates a bernoulli random variable
    virtual double get_rv(void)
    {
        double x;
        x=pnl_rand_uni(generator);
        return (x<nproba)? nvalue1: nvalue2;
    };

    virtual ~rv_bernoulli() {};
};

class rv_vector
{
    //parameters:
    //ndim_vector - a dimension of our vector
protected:
    int ndim_vector;

public:

    //class constructor
    rv_vector(int _ndim)
        { ndim_vector=(_ndim>0)? _ndim: 1;};

    virtual std::vector<double> get_rv(void)=0;
    virtual ~rv_vector() {};
};

#endif

#endif //PremiaCurrentVersion
```

References