

Programming Literature

Annotated

Compiled by Edoardo Costantini

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Papers

L'ecuyer, P., Simard, R., Chen, E. J., & Kelton, W. D. (2002). An object-oriented random-number package with many long streams and substreams. *Operations research*, 50(6), 1073–1075.

Main source for the generation of pseudo-random numbers, used in the R package 'rlecuyer', to ensure the independence of the Monte Carlo replications