RANDOM NUMBER GENERA CONGRUENTIAL GENERAT(

In this article we are going to construct classes tc random numbers. Random number generators (finance as they are necessary for Monte Carlo sir pricing techniques. Other articles on QuantStart manner. In particular, we have utilised the Box-M random variables distributed as a standard Gaus

We will now show how to construct a random nu us to separate the generation of random numbe use of them. It helps us reduce the amount of co increases extensibility by allowing easy creation makes the code more maintainable.

There are further reasons to write our own rand

> It allows us to make use of **pseudo-random** that possess the correct statistical propertie improve the convergence rates of Monte Ca numbers and pseudo-random numbers is ic the specific classes. In particular we can imp *anti-thetic sampling* in this manner.
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> Relying on the `rand` function provided with `rand` implementation specific, because it v we are unaware of the efficiency of each im cross-platform testing as we cannot guaran
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> We are able to provide **multiple separate s** parts of our running program. The seed for variable and hence will affect all componen behaviour. By implementing our own RNG v