Steps:
1. Create the probability Distribution
2. Create the cumulative probability distribution
3. Mark the ranges for random numbers according to the cumulative distribution
4. On generation of any random number assign the respective value to it

Why do we simulate?
When the original data is not available in large size and we want to analyze that situation for large scale data.
e.g. Data on Patients with rare diseases / disorders can be simulated
Destructive testing