Read me

Main function is “RandomMain3.cpp”

Problem 2.1 (a) L’Ecuyer generator is implemented in “LEcuyer.h” and “LEcuyer.cpp”

Problem 2.1(b) Fishman and inverse distribution algorithms are implemented as functions in “Random1.h” and “Random1.cpp”

Problem 2.2 Standard normal generators are realized in “StandNorm.h” and “StandNorm.cpp”

All the generators are tested by applying to Euler method to solve SDE

Plots are obtained from MALTAB