In the name of God

Department of Physics Shahid Beheshti University

ADVANCED METHODS ON COMPUTATIONAL PHYSICS

Exercise Set 4

(Date Due: 1398/12/29)

- 1. Using Box muller method, generate Gaussian random data. Check the pdf of generated data sets.
- **2.** According to Von-Neumann method, generate a set of random data set in the range $x \in [1-5]$ with PDF as: $p(x) = \sin(x^2/100) + \frac{1}{\cos(x^3/100)} + x^{-3}$.

Good luck, Movahed		