

```
1 #include <random>
2 #include <array>
3 #include <cmath>
4 #include <fstream>
5
6 //Constant expressions appearing in the code
7 constexpr size_t samplesize = 10000;    //The sample size for plotting
      final distribution - this many numbers will be drawn
8 constexpr std::array<double, 4> numvars = {5, 10, 100, 2000};    //array of
      the number of random variables
9
10 int main()
11 {
12     std::array<double, samplesize> Z{}; //array to store the values, in
      case we need
13
14     std::random_device dev; //Responsible for getting a random seed from OS
15     std::mt19937_64 rng(dev());    //Mersenne Twister engine with the seed
      for generating pseudo-random numbers
16     std::uniform_real_distribution<double> dist(0,1); // distribution in
      range [0, 1]
17
18     double sigmainverse = sqrt(12.0);    // 1/(standard deviation) for the
      uniform distribution
19     double mean = 0.5;    //mean of the uniform distribution
20
21     std::ofstream outfile; //file handle to save the results in a file
22     outfile.open("./output/problem2_2000.txt", std::ios::out |
      std::ios::trunc);
23
24     for(auto& Zi : Z){ //Loop through the array to store the values
25         for (size_t i = 0; i < numvars[3]; i++) { //loop through the
      number of variables to sum over
26             Zi += sigmainverse * (dist(rng) - mean);    //calculate Yi and
      add to Z
27         }
28         Zi /= sqrt(numvars[3]); //divide by sqrt(n)
29         outfile << Zi << std::endl; //write in the output file.
30     }
31     outfile.close();    //when done, close the file.
32 }
```