

```
1 #include <random>
2 #include <array>
3 #include <cmath>
4 #include <fstream>
5
6 //The sample size for plotting final distribution - this many numbers will be drawn
7 constexpr size_t samplesize = 10000;
8
9 int main()
10 {
11     std::array<double, samplesize> Z{}; //array to store the values, in case we need
12
13     std::random_device dev; //Responsible for getting a random seed from OS
14     std::mt19937_64 rng(dev()); //Mersenne Twister engine with the seed for generating pseudo-random numbers
15     std::uniform_real_distribution<double> dist(0,1); // distribution in range [0, 1]
16
17     double sigmainverse = sqrt(12.0); // 1/(standard deviation) for the uniform distribution
18     double mean = 0.5; //mean of the uniform distribution
19
20     std::ofstream outfile; //file handle to save the results in a file
21     outfile.open("./output/problem1.txt", std::ios::out | std::ios::trunc);
22
23     for(auto& Zi : Z){ //Loop through the array to store the values
24         Zi = sigmainverse * (dist(rng) - mean); // calculate Y1 and store in the array
25         outfile << Zi << std::endl; //write to the output file
26     }
27     outfile.close(); //when done, close the file.
28 }
```