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# On simulating truncated skewed Cauchy random variables

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## ABSTRACT

Shirvani and Soltani suggested a method for characterizing and simulating one-sided truncated skewed Cauchy random variables. The proposed method is based on the nonlinear transformation of the standard Cauchy random variable. The simulation of one-sided truncated skewed Cauchy random variables is implemented using the inverse cumulative distribution function method.

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