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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 Cauchy random variables. For simulation, that involves solving a nonlinear transformation in each iteration. Here, we propose an alternative method to generate Cauchy random variables. Our method is more general (e.g., incorporates one-sided and two-sided truncations) and does not involve solving any equation. It can be implemented even using a hand calculator.

KEYWORDS:

Cauchy distribution

Simulation

Truncation

MATHEMATICS SUBJECT CLASSIFICATION:

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