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Communications in Statistics - Simulation and Computation ›
Volume 46, 2017 - Issue 2

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On simulating truncated skewed Cauchy random variables

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Pages 1318-1321 | Received 12 Aug 2013, Accepted 18 Dec 2014, Accepted author version posted online: 11 Nov 2015, Published online: 09 Nov 2016

Cite this article https://doi.org/10.1080/03610918.2014.1002617

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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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Acknowledgments

The authors would like to thank the editor and the referee for careful reading and for their comments that greatly improved the article.

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