

Package Name: NORMTRUNC

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Add-in Type: Global

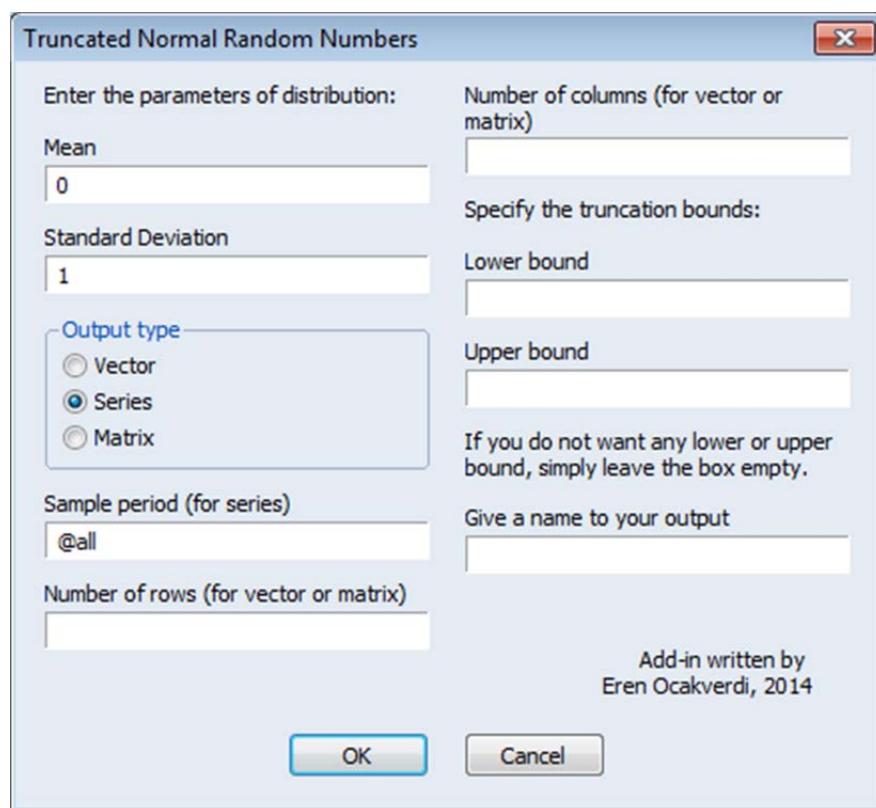
Default Proc Name: normtrunc

Default Menu Text: Truncated Normal Random Numbers

Interface: Dialog and Command Line

Description: This add-in generates random draws from truncated normal distribution using the rejection method. Detailed information on this type of sampling can be found in http://en.wikipedia.org/wiki/Rejection_sampling

Dialog: Upon running the add-in from the menus or command line, a dialog will appear:



In the first two boxes, you should enter the parameters of normal distribution. Next, choose between the listed output formats for results. If you select Vector, then you should enter a number either for rows or the columns. As for the Matrix type, you should enter them both. In order to obtain a truncated random sample, you should at least supply a lower or an upper bound.

Command Line:

Syntax-1: normtrunc

Syntax-2: normtrunc(options)

Options:

Argument	Type	Explanation
mean	numeric	Mean parameter for normally distributed random sample
sigma	numeric	Standard deviation for normally distributed random sample
output	numeric	Type of results (1 = "Vector", 2 = "Series (default)", 3 = "Matrix")
smpl	string	Sample period (<i>valid for series only</i>)
rows	numeric	Number of rows (<i>for vector / matrix</i>)
columns	numeric	Number of columns (<i>for vector / matrix</i>)
lower	numeric	Lower bound for truncated distribution
upper	numeric	Upper bound for truncated distribution
name	string	Output name for the results
prompt		Open the GUI

Examples:

- 1) normtrunc(mean=5,sigma=2)
- 2) normtrunc(mean=5,sigma=2,output=1,rows=95,lower=3,upper=8,name=myvec)
- 3) normtrunc(mean=5,sigma=2,output=3,rows=50,columns=10,upper=9,name=mymat)