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TECHNICAL CORRIGENDUM 1

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Uncertainty of measurement —

Part 3:
Guide to the expression of uncertainty in measurement (GUM:1995)

Supplement 1:
Propagation of distributions using a Monte Carlo method

TECHNICAL CORRIGENDUM 1

Incertitude de mesure —

Partie 3: Guide pour l'expression de l'incertitude de mesure (GUM:1995)

Supplément 1: Propagation de distributions par une méthode de Monte Carlo

RECTIFICATIF TECHNIQUE 1

Technical Corrigendum 1 to ISO/IEC Guide 98-3/Suppl.1:2008 was prepared by Working Group 1 of the JCGM.

Page 68, Table C.5

Replace Table C.5 with the following. The symbols have been corrected.

ICS 17.020

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Table C.5 — A t-distribution pseudo-random number generator (Clause C.6)

Input parameter	
ν	Degrees of freedom
Output parameter	
t	Draw from a t-distribution with ν degrees of freedom
Computation	
	a) Generate two draws r_1 and r_2 independently from the rectangular distribution R(0, 1) b) If $r_1 < 1/2$, form $t = 1/(4r_1 - 1)$ and $v = r_2/t^2$; otherwise form $t = 4r_1 - 3$ and $v = r_2$ c) If $v < 1 - \lvert t \rvert/2$ or $v < (1 + t^2/\nu)^{-(\nu+1)/2}$, accept t as a draw from the t-distribution; otherwise repeat from step a)

NOTE ν must be greater than two for the standard deviation of the t-distribution with ν degrees of freedom to be finite.

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