Random-Number Generation

Raj Jain
Washington University
Saint Louis, MO 63130
Jain@cse.wustl.edu

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http://www.cse.wustl.edu/~jain/cse567-11/

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- Desired properties of a good generator
- □ Linear-congruential generators
- □ Tausworthe generators
- □ Survey of random number generators
- □ Seed selection
- Myths about random number generation

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Random-Number Generation

- □ Random Number = Uniform (0, 1)
- □ Random Variate = Other distributions
 - = Function(Random number)

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A Sample Generator

$$x_n = f(x_{n-1}, x_{n-2}, \ldots)$$

□ For example,

$$x_n = 5x_{n-1} + 1 \mod 16$$

■ Starting with $x_0=5$:

$$x_1 = 5(5) + 1 \mod 16 = 26 \mod 16 = 10$$

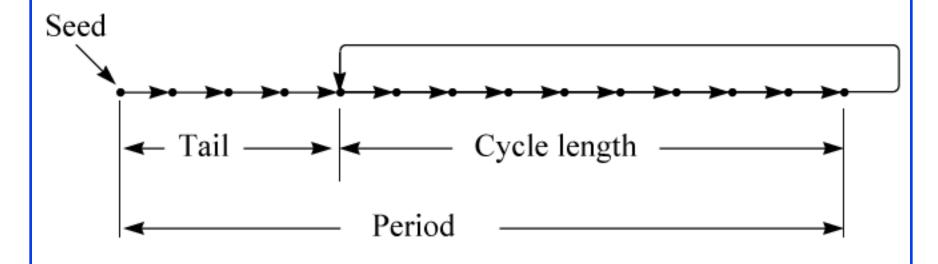
- □ The first 32 numbers obtained by the above procedure 10, 3, 0, 1, 6, 15, 12, 13, 2, 11, 8, 9, 14, 7, 4, 5 10, 3, 0, 1, 6, 15, 12, 13, 2, 11, 8, 9, 14, 7, 4, 5.
- By dividing x's by 16:
 - 0.6250, 0.1875, 0.0000, 0.0625, 0.3750, 0.9375, 0.7500,
 - 0.8125, 0.1250, 0.6875, 0.5000, 0.5625, 0.8750, 0.4375,
 - 0.2500, 0.3125, 0.6250, 0.1875, 0.0000, 0.0625, 0.3750,
 - 0.9375, 0.7500, 0.8125, 0.1250, 0.6875, 0.5000, 0.5625,
 - 0.8750, 0.4375, 0.2500, 0.3125.

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Terminology

- \Box **Seed** = x_0
- Pseudo-Random: Deterministic yet would pass randomness tests
- Fully Random: Not repeatable
- □ Cycle length, Tail, Period



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Desired Properties of a Good Generator

- □ It should be efficiently computable.
- □ The period should be large.
- □ The successive values should be independent and uniformly distributed

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Types of Random-number Generators

- □ Linear congruential generators
- □ Tausworthe generators
- Extended Fibonacci generators
- Combined generators

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Linear-Congruential Generators

- □ Discovered by D. H. Lehmer in 1951
- □ The residues of successive powers of a number have good randomness properties.

$$x_n = a^n \mod m$$

Equivalently,

$$x_n = ax_{n-1} \mod m$$

a =multiplier

m = modulus

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Linear-Congruential Generators (Cont)

- \square Lehmer's choices: a = 23 and $m = 10^8 + 1$
- □ Good for ENIAC, an 8-digit decimal machine.
- ☐ Generalization:

$$x_n = ax_{n-1} + b \mod m$$

- □ Can be analyzed easily using the theory of congruences
 - ⇒ Mixed Linear-Congruential Generators or Linear-Congruential Generators (LCG)
- \square Mixed = both multiplication by a and addition of b

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Selection of LCG Parameters

- \square a, b, and m affect the period and autocorrelation
- \square The modulus m should be large.
- \Box The period can never be more than m.
- □ For mod m computation to be efficient, m should be a power of $2 \Rightarrow \text{Mod } m$ can be obtained by truncation.

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Selection of LCG Parameters (Cont)

- □ If *b* is nonzero, the maximum possible period *m* is obtained if and only if:
- Integers m and b are relatively prime, that is, have no common factors other than 1.
- \triangleright Every prime number that is a factor of m is also a factor of a-1.
- \triangleright If integer m is a multiple of 4, a-1 should be a multiple of 4.
- Notice that all of these conditions are met if $m=2^k$, a=4c+1, and b is odd. Here, c, b, and k are positive integers.

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Period vs. Autocorrelation

■ A generator that has the maximum possible period is called a full-period generator.

$$x_n = (2^{34} + 1)x_{n-1} + 1 \mod 2^{35}$$

$$x_n = (2^{18} + 1)x_{n-1} + 1 \mod 2^{35}$$

- Lower autocorrelations between successive numbers are preferable.
- Both generators have the same full period, but the first one has a correlation of 0.25 between x_{n-1} and x_n , whereas the second one has a negligible correlation of less than 2^{-18}

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Multiplicative LCG

■ Multiplicative LCG: *b*=0

$$x_n = ax_{n-1} \mod m$$

□ Two types:

$$m=2^k$$

$$m \neq 2^k$$

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Multiplicative LCG with m=2k

- $□ m = 2^k \Rightarrow \text{trivial division}$ $⇒ \text{Maximum possible period } 2^{k-2}$
- \square Period achieved if multiplier a is of the form $8i\pm 3$, and the initial seed is an odd integer
- One-fourth the maximum possible may not be too small
- Low order bits of random numbers obtained using multiplicative LCG's with $m=2^k$ have a cyclic pattern

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Example 26.1a

$$x_n = 5x_{n-1} \mod 2^5$$

□ Using a seed of x_0 =1:

5, 25, 29, 17, 21, 9, 13, 1, 5,...

Period = 8 = 32/4

■ With $x_0 = 2$, the sequence is: 10, 18, 26, 2, 10,... Here, the period is only 4.

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Example 26.1b

 \square Multiplier not of the form 8i \pm 3:

$$x_n = 7x_{n-1} \mod 2^5$$

- Using a seed of $x_0 = 1$, we get the sequence: 7, 17, 23, 1, 7,...
- □ The period is only 4

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Multiplicative LCG with $m \neq 2^k$

 \square Modulus m = prime number

With a proper multiplier a, period = m-1

Maximum possible period = m

- \square If and only if the multiplier a is a *primitive root* of the modulus m
- \square a is a primitive root of m if and only if $a^n \mod m \neq 1$ for n = 1, 2, ..., m-2.

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Example 26.2

$$x_n = 3x_{n-1} \bmod 31$$

□ Starting with a seed of x_0 =1:

1, 3, 9, 27, 19, 26, 16, 17, 20, 29, 25, 13, 8, 24, 10, 30, 28, 22, 4, 12, 5, 15, 14, 11, 2, 6, 18, 23, 7, 21, 1, ...

The period is 30

- \Rightarrow 3 is a primitive root of 31
- □ With a multiplier of a = 5: 1, 5, 25, 1,...

The period is only $3 \Rightarrow 5$ is not a primitive root of 31

$$5^3 \mod 31 = 125 \mod 31 = 1$$

 \square Primitive roots of 31= 3, 11, 12, 13, 17, 21, 22, and 24.

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Schrage's Method

- □ PRN computation assumes:
 - No round-off errors, integer arithmetic and no overflows
 ⇒ Can't do it in BASIC
 - > Product a x_{n-1} > Largest integer \Rightarrow Overflow
- □ Identity: $ax \mod m = g(x) + mh(x)$

Where: $g(x) = a(x \mod q) - r(x \operatorname{div} q)$

And: $h(x) = (x \operatorname{div} q) - (ax \operatorname{div} m)$

Here, q = m div a, r = m mod a

`A div B' = dividing A by B and truncating the result.

- For all x's in the range 1, 2, ..., m-1, computing g(x) involves numbers less than m-1.
- If r < q, h(x) is either 0 or 1, and it can be inferred from g(x); h(x) is 1 if and only if g(x) is negative.

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Example 26.3

$$x_n = 7^5 x_{n-1} \mod (2^{31} - 1)$$

- 2^{31} -1 = 2147483647 = prime number
- \Box 7⁵ = 16807 is one of its 534,600,000 primitive roots
- ☐ The product a x_{n-1} can be as large as 16807×2147483647 $\approx 1.03 \times 2^{45}$.
- Need 46-bit integers

$$a = 16807$$

$$m = 2147483647$$

$$q = m \text{ div } a = 2147483647 \text{ div } 16807 = 12773$$

$$r = m \mod a = 2147483647 \mod 16807 = 2836$$

□ For a correct implementation, $x_0 = 1 \Rightarrow x_{10000} = 1,043,618,065$.

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Generator Using Integer Arithmetic

```
FUNCTION Random(VAR x:INTEGER) : REAL:
      CONST
        a = 16807; (* Multiplier *)
        m = 2147483647; (* Modulus *)
        q = 127773; (* m div a *)
        r = 2836: (* m mod a *)
      VAR.
        x_div_q, x_mod_q, x_new: INTEGER;
      BEGIN
        x_{div_q} := x DIV q;
        x_{mod_q} := x MOD q;
        x_new := a*x_mod_q - r*x_div_q;
        IF x_{new} > 0 THEN x := x_{new} ELSE x := x_{new} + m;
        Random := x/m;
      END:
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```

Generator Using Real Arithmetic

```
FUNCTION Random(VAR x:DOUBLE) : DOUBLE;
    CONST
      a = 16807.0D0; (* Multiplier *)
      m = 2147483647.0D0; (* Modulus *)
      q = 127773.0D0; (* m div a *)
      r = 2836.0D0; (* m mod a *)
    VAR.
      x_div_q, x_mod_q, x_new: DOUBLE;
    BEGIN
      x_{div_q} := TRUNC(x/q);
      x_{mod_q} := x_{q*x_div_q};
      x_new := a*x_mod_q - r*x_div_q;
      IF x_{new} > 0.0D0 THEN x := x_{new} ELSE x := x_{new} + m;
      Random := x/m;
    END:
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```

Example 26.3 (Cont)

```
16807
    a
      2147483647
          127773
    q
            2836
                X
      2007237709
   20
       143542612
   30 1505795335
   40
       784558821
       937186357
   50
       130060903
   60
       158374933
   70
   80 1654001669
   90 1908194298
       892053144
  100
10000 1043618065
20000
       673160914
```

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Homework 26

■ Exercise 26.5 Updated:

Implement the following LCG using Schrage's method to avoid overflow:

$$x_n = 40014x_{n-1} \mod 2147483563$$

Using a seed of $x_0=1$, determine x_1 , x_{10} , x_{100} , x_{1000} , x_{10000} , x_{20000} .

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Tausworthe Generators

- Need long random numbers for cryptographic applications
- □ Generate random sequence of binary digits (0 or 1)
- □ Divide the sequence into strings of desired length
- □ Proposed by Tausworthe (1965)

$$b_n = c_{q-1}b_{n-1} \oplus c_{q-2}b_{n-2} \oplus c_{q-3}b_{n-3} \oplus \cdots \oplus c_0b_{n-q}$$

Where c_i and b_i are binary variables with values of 0 or 1, and \oplus is the exclusive-or (mod 2 addition) operation.

- \square Uses the last q bits of the sequence
 - \Rightarrow autoregressive sequence of order q or AR(q).
- \square An AR(q) generator can have a maximum period of 2^q -1.

Tausworthe Generators (Cont)

 \Box D = delay operator such that Db(n) = b(n+1)

$$D^{q}b(i-q) = c_{q-1}D^{q-1}b(i-q) + c_{q-2}D^{q-2}b(i-q) + \dots + c_{0}b(i-q) \mod 2$$

$$D^{q} - c_{q-1}D^{q-1} - c_{q-2}D^{q-2} - \dots - c_{0} = 0 \mod 2$$

$$D^{q} + c_{q-1}D^{q-1} + c_{q-2}D^{q-2} + \dots + c_{0} = 0 \mod 2$$

□ Characteristic polynomial:

$$x^{q} + c_{q-1}x^{q-1} + c_{q-2}x^{q-2} + \dots + c_{0}$$

- The period is the smallest positive integer n for which x^n -1 is divisible by the characteristic polynomial.
- □ The maximum possible period with a polynomial of order q is 2^q -1. The polynomials that give this period are called **primitive** polynomials.

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Example 26.4

$$x^7 + x^3 + 1$$

 \Box Using *D* operator in place of *x*:

$$D^7b(n) + D^3b(n) + b(n) = 0 \mod 2$$

Or:

$$b_{n+7} + b_{n+3} + b_n = 0 \mod 2$$
 $n = 0, 1, 2, \dots$

□ Using the exclusive-or operator

$$b_{n+7} \oplus b_{n+3} \oplus b_n = 0 \quad n = 0, 1, 2, \dots$$

Or:

$$b_{n+7} = b_{n+3} \oplus b_n \quad n = 0, 1, 2, \dots$$

 \square Substituting *n*-7 for *n*:

$$b_n = b_{n-4} \oplus b_{n-7}$$
 $n = 7, 8, 9, \dots$

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Example 26.4 (Cont)

 \Box Starting with $b_0 = b_1 = \cdots = b_6 = 1$:

$$b_7 = b_3 \oplus b_0 = 1 \oplus 1 = 0$$

$$b_8 = b_4 \oplus b_1 = 1 \oplus 1 = 0$$

$$b_9 = b_5 \oplus b_2 = 1 \oplus 1 = 0$$

$$b_{10} = b_6 \oplus b_3 = 1 \oplus 1 = 0$$

$$b_{11} = b_7 \oplus b_4 = 0 \oplus 1 = 1$$

■ The complete sequence is:

- ightharpoonup Period = 127 or 27-1 bits
- \Rightarrow The polynomial $x^7 + x^3 + 1$ is a primitive polynomial.

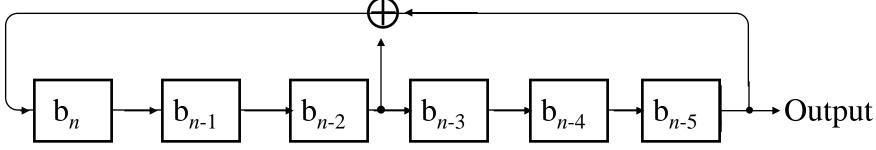
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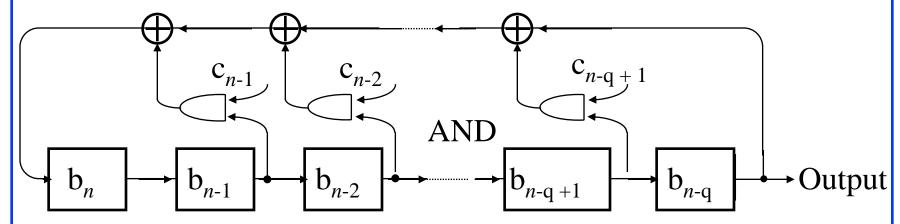
Linear Feedback Shift Register

$$x^5+x^3+1 \Rightarrow b_n = b_{n-2} \oplus b_{n-5}$$

This can be easily implemented using shift registers:



In general: $b_n = c_{q-1}b_{n-1} \oplus c_{q-2}b_{n-2} \oplus c_{q-3}b_{n-3} \oplus \cdots \oplus c_0b_{n-q}$



AND gates are not required if c_i's are known csets in St. Louis csets are known

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Generating U(0,1)

Divide the sequence into successive groups of s bits and use the first *l* bits of each group as a binary fraction:

$$x_n = 0.b_{sn}b_{sn+1}b_{sn+2}b_{sn+3}\cdots b_{sn+l-1}$$

Or equivalently:
$$x_n = \sum_{j=1}^{n} 2^{-j} b_{sn+j-1}$$

Here, s is a constant greater than or equal to l and is relatively prime to 2^{q} -1.

 $s \ge l \Longrightarrow x_n$ and x_j for $n \ne j$ have no bits in common

Relative prime-ness guarantees a full period 2^q -1 for x_n .

Example 26.5

$$b_n = b_{n-4} \oplus b_{n-7}$$

- □ The period 2^7 -1=127
- \square l=8, s=8:

$$x_0 = 0.111111110_2 = 0.99219_{10}$$

$$x_1 = 0.00011101_2 = 0.11328_{10}$$

$$x_2 = 0.11100101_2 = 0.89453_{10}$$

$$x_3 = 0.10010010_2 = 0.29688_{10}$$

$$x_4 = 0.00000100_2 = 0.36328_{10}$$

$$x_5 = 0.01001100_2 = 0.42188_{10}$$

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Disadvantages of Tausworthe Generators

- ☐ The sequence may produce good test results over the complete cycle, it may not have satisfactory local behavior.
- □ It performed negatively on the runs up and down test.
- Although the first-order serial correlation is almost zero, it is suspected that some primitive polynomials may give poor high-order correlations.
- Not all primitive polynomials are equally good.

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Combined Generators

1. Adding random numbers obtained by two or more generators.

$$w_n = (x_n + y_n) \mod m$$

For example, L'Ecuyer (1986):

$$x_n = 40014x_{n-1} \mod 2147483563$$

$$y_n = 40692y_{n-1} \mod 2147483399$$

This would produce:

$$w_n = (x_n - y_n) \mod 2147483562$$

Period =
$$2.3 \times 10^{18}$$

Combined Generators (Cont)

Another Example: For 16-bit computers:

$$w_n = 157w_{n-1} \bmod 32363$$

$$x_n = 146x_{n-1} \mod 31727$$

$$y_n = 142y_{n-1} \mod 31657$$

Use:

$$v_n = (w_n - x_n + y_n) \mod 32362$$

This generator has a period of 8.1×10^{12} .

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Combined Generators (Cont)

- 2. Exclusive-or random numbers obtained by two or more generators.
- 3. Shuffle. Use one sequence as an index to decide which of several numbers generated by the second sequence should be returned.

Combined Generators (Cont)

- Algorithm M:
- a) Fill an array of size, say, 100.
- b) Generate a new y_n (between 0 and m-1)
- c) Index $i=1+100 \ y_n/m$
- d) ith element of the array is returned as the next random number
- e) A new value of x_n is generated and stored in the *i*th location

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Survey of Random-Number Generators

■ A currently popular multiplicative LCG is:

$$x_n = 7^5 x_{n-1} \mod (2^{31} - 1)$$

- > Used in:
 - □ SIMPL/I system (IBM 1972),
 - □ APL system from IBM (Katzan 1971),
 - □ PRIMOS operating system from Prime Computer (1984), and
 - □ Scientific library from IMSL (1980)
- > 2^{31} -1 is a prime number and 7^5 is a primitive root of it \Rightarrow Full period of 2^{31} -2.
- This generator has been extensively analyzed and shown to be good.
- > Its low-order bits are uniformly distributed.

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Survey of RNG's (Cont)

□ Fishman and Moore (1986)'s exhaustive search of $m=2^{31}-1$:

$$x_n = 48271x_{n-1} \mod (2^{31} - 1)$$

$$x_n = 69621x_{n-1} \mod (2^{31} - 1)$$

■ SIMSCRIPT II.5 and in DEC-20 FORTRAN:

$$x_n = 630360016x_{n-1} \mod (2^{31} - 1)$$

Survey of RNG's (Cont)

□ ``RANDU" (IBM 1968): Very popular in the 1960s:

$$x_n = (2^{16} + 3)x_{n-1} \mod 2^{31}$$

- > Modulus and the multiplier were selected primarily to facilitate easy computation.
- Multiplication by $2^{16}+3=65539$ can be easily accomplished by a few shift and add instructions.
- > Does not have a full period and has been shown to be flawed in many respects.
- > Does not have good randomness properties (Knuth, p 173).
- ➤ Triplets lie on a total of 15 planes
 ⇒ Unsatisfactory three-distributivity
- ➤ Like all LCGs with m=2^k, the lower order bits of this generator have a small period. RANDU is no longer used

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Survey of RNG's (Cont)

■ Analog of RANDU for 16-bit microprocessors:

$$x_n = (2^8 + 3)x_{n-1} \mod (2^{15})$$

- > This generator shares all known problems of RANDU
- ▶ Period = only a few thousand numbers
 ⇒ not suitable for any serious simulation study
- □ University of Sheffield Pascal system for Prime Computers:

$$x_n = 16807x_{n-1} \mod 2^{31}$$

- > $16807 \neq 8i \pm 3 \Rightarrow$ Does not have the maximum possible period of 2^{31} -2.
- > Used with a shuffle technique in the subroutine UNIFORM of the SAS statistical package

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Survey of RNG's (cont)

□ SIMULA on UNIVAC uses the following generator:

$$x_n = 5^{13} x_{n-1} \mod 2^{35}$$

- ➤ Has maximum possible period of 2³³, Park and Miller (1988) claim that it does not have good randomness properties.
- □ The UNIX operating system:

$$x_n = (1103515245x_{n-1} + 12345) \mod 2^{32}$$

> Like all LCGs with $m=2^k$, the binary representation of x_n 's has a cyclic bit pattern

Seed Selection

- Multi-stream simulations: Need more than one random stream
 - Single queue ⇒ Two streams
 = Random arrival and random service times
- 1. Do not use zero. Fine for mixed LCGs.
 But multiplicative LCG or a Tausworthe LCG will stick at zero.
- 2. Avoid even values. For multiplicative LCG with modulus $m=2^k$, the seed should be odd. Better to avoid generators that have too many conditions on seed values or whose performance (period and randomness) depends upon the seed value.
- 3. Do not subdivide one stream.

Seed Selection (Cont)

- 4. Do not generate successive seeds: u_1 to generate inter-arrival times, u_2 to generate service time \Rightarrow Strong correlation
- Use non-overlapping streams.
 Overlap ⇒ Correlation, e.g., Same seed ⇒ same stream
- 6. Reuse seeds in successive replications.
- 7. Do not use random seeds: Such as the time of day. Can't reproduce. Can't guaranteed non-overlap.
- 8. Select $\{u_0, u_{100,000}, u_{200,000}, \ldots\}$

$$x_n = a^n x_0 + \frac{c(a^n - 1)}{a - 1} \mod m$$

Table of Seeds

$$x_n = 7^5 x_{n-1} \bmod (2^{31} - 1)$$

$x_{100000i}$	$x_{100000(i+1)}$	$x_{100000(i+2)}$	$x_{100000(i+3)}$
1	46,831,694	1,841,581,359	1,193,163,244
$727,\!633,\!698$	$933,\!588,\!178$	804,159,733	$1,\!671,\!059,\!989$
1,061,288,424	1,961,692,154	$1,\!227,\!283,\!347$	$1,\!171,\!034,\!773$
276,090,261	1,066,728,069	209,208,115	$554,\!590,\!007$
$721,\!958,\!466$	1,371,272,478	$675,\!466,\!456$	1,095,462,486
1,808,217,256	2,095,021,727	1,769,349,045	$904,\!914,\!315$
$373,\!135,\!028$	717,419,739	$881,\!155,\!353$	1,489,529,863
1,521,138,112	298,370,230	1,140,279,430	$1,\!335,\!826,\!707$
706,178,559	110,356,601	884,434,366	962,338,209
1,341,315,363	709,314,158	591,449,447	431,918,286
851,767,375	606,179,079	1,500,869,201	1,434,868,289
$263,\!032,\!577$	753,643,799	202,794,285	$715,\!851,\!524$
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Myths About Random-Number Generation

- 1. A complex set of operations leads to random results. It is better to use simple operations that can be analytically evaluated for randomness.
- 2. A single test, such as the chi-square test, is sufficient to test the goodness of a random-number generator. The sequence 0,1,2,...,m-1 will pass the chi-square test with a perfect score, but will fail the run test \Rightarrow Use as many tests as possible.
- 3. Random numbers are unpredictable. Easy to compute the parameters, a, c, and m from a few numbers \Rightarrow LCGs are unsuitable for cryptographic applications

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Myths (Cont)

4. Some seeds are better than others. May be true for some.

$$x_n = (9806x_{n-1} + 1) \mod (2^{17} - 1)$$

- \triangleright Works correctly for all seeds except $x_0 = 37911$
- > Stuck at $x_n = 37911$ forever
- > Such generators should be avoided.
- Any *nonzero* seed in the valid range should produce an equally good sequence.
- > For some, the seed should be odd.
- > Generators whose period or randomness depends upon the seed should not be used, since an unsuspecting user may not remember to follow all the guidelines.

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Myths (Cont)

- 5. Accurate implementation is not important.
 - > RNGs must be implemented without any overflow or truncation For example,

$$x_n = 1103515245x_{n-1} + 12345 \mod 2^{31}$$

> In FORTRAN:

$$x_n = (1103515245x_{n-1} + 12345).AND.X'7FFFFFFF'$$

- > The AND operation is used to clear the sign bit
- > Straightforward multiplication above will produce overflow.
- 6. Bits of successive words generated by a random-number generator are equally randomly distributed.
 - ➤ If an algorithm produces *l*-bit wide random numbers, the randomness is guaranteed only when all *l* bits are used to form successive random numbers.

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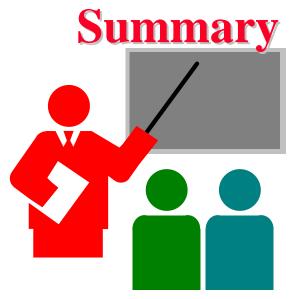
Example 26.7

 $x_n = (25173x_{n-1} + 13849) \bmod 2^{16}$

Notice that:	n	x_n	
		Decimal	Binary
a) Bit 1 (the least	1	25,173	01100010 01010101
significant bit) is always	$\mathbf{S} = 2$	$12,\!345$	00110000 00111001
1.	3	$54,\!509$	11010100 11101101
b) Bit 2 is always 0.	4	$27,\!825$	01101100 10110001
	5	$55,\!493$	11011000 11000101
c) Bit 3 alternates between	6	25,449	01100011 01101001
1 and 0, thus, it has a	7	$13,\!277$	00110011 11011101
cycle of length 2.	8	53,857	11010010 01100001
d) Bit 4 follows a cycle	9	$64,\!565$	11111100 00110101
(0110) of length 4.	10	1945	00000111 10011001
` ,	11	6093	00010111 11001101
e) Bit 5 follows a cycle	12	24,849	01100001 00010001
(11010010) of length 8.	13	48,293	10111100 10100101
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Example 26.7 (Cont)

- □ The least significant bit is either always 0 or always 1.
- □ The lth bit has a period at most 2^{l} . (l=1 is the least significant bit)
- \Box For all mixed LCGs with $m=2^k$:
 - > The *l*th bit has a period at most 2^l .
 - > In general, the high-order bits are more randomly distributed than the low-order bits.
 - \Rightarrow Better to take the high-order l bits than the low-order l bits.



- □ Pseudo-random numbers are used in simulation for repeatability, non-overlapping sequences, long cycle
- It is important to implement PRNGs in integer arithmetic without overflow => Schrage's method
- □ For multi-stream simulations, it is important to select seeds that result in non-overlapping sequences
- Two or more generators can be combined for longer cycles
- □ Bits of random numbers may not be random

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