Random Number Generators on Computers

Contents

Chapter 1. Fundamental Notions	1
1. 1. Random Numbers on Computers as a Sample Process	1
1. 2. Arithmetic of Integers with a Modulus d	3
1. 3. Reproducibility and Transportability of Random Numbers on Computers	6
1. 4. Integers, Modular Arithmetic and Multiplicatic Congruential (MC) Generators	8
1. 5. Reduced Residue Classes Groups	6
1. 6. Subgroups and the Theorem of Lagrange	7
1. 7. Cyclic Subgroups and Cyclic Groups	9
1. 8. Representations of MC Random Numbers on Computers	10
Chapter 2. MC Sequences on Prime or Composie Moduluses	13
2. 1. Periods of MC Generators with Prime Moduluses	13
2. 2. Composite Moduluses, the Theorem of Sunzi and Euler's Funcion	16
Chapter 3. Lattice Structures in MC Random Numbers	20
3. 1. Basis Vectors of Lattices Accompanied by an MC Generator (d, z)	20
3. 2. Dual Basis Vectors and Dual Lattices for Spectral Tests	24
3. 3. Spectral Tests of MC (d, z) Lattices	27
Chapter 4. Regular Simplex Criterions	30
4. 1. Constructions of Reglar Simplexes and Regular Lattices	30
4. 2. The Criterion Based on the <i>l</i> -th Degree Regular Simplex	35
4. 3. Procedures of Spectral Tests in Regular Simplex Criterions	39
4. 4. Edge Tests Based on the Largest and the Smallest Edges of the	
Deformed Lattice	41
Chapter 5. The Geometry Associated with 2nd Degree Tests	43
5. 1. The Geometry of Second Degree Tests	43
5. 2. Generalized Second Degree Tests	45

Chapter 6. MC Generator Passers and Their Implementation	48
6. 1. A Prime-Primitive Root Generator #M001: Excellent Statistics with	
Difficulties of Implementation	48
6. 2. The Present Best MC Generator #001	50
6. 3. A Somewhat Retiring Good Passer #003	53
Chapter 7. MC Random Numbers on Spatial Lattices	54
7. 1. General Problems	54
7. 2. MC Random Numbers Distributed on Spatial Lattices	56
7. 3. Random Root Functions on Spatial Lattices	58
7. 4. On Non-Periodic Tuning of Random Vector Functions on Spatial	
Lattices	59
7. 5. Actual Procedures of Non-Periodic Thuning	62
7. 6. Periodic Tuning for Random Initial Value Problems	64
Chapter 8. MC Random Fields on Time-Space Lattices	68
8. 1. Possible Forms of Time-Dependent MC Random Fields on Spatial	
Lattices	68
8. 2. Random Time-Space Fields Needing 4 or More MC Random Numbe	rs
on a Spatial Lattice Point	71
Chapter 9. Three Addenda	74
9. 1. Separated Form of the Time Variable in Random Vector Fields and	
Their Implementation in Simulations	74
9. 2. Voids in Spatial Lattices and Lattices with Non-Regular Shapes	74
9. 3. Non-Correlation of MC Random Numbers Distributed on Spatial	
Lattice Points Separated as Next-Nearest Neighbors or Further	75
Concluding Remarks	77