

Oscar
Cortez

HOW COMPUTERS FAKE
RANDOMNESS

Pseudo- Random Numbers





Oscar
Cortez

Computers are deterministic machines. So how do they generate random numbers?

They don't.

They generate pseudo-random numbers (PRNs) using formulas that look random.

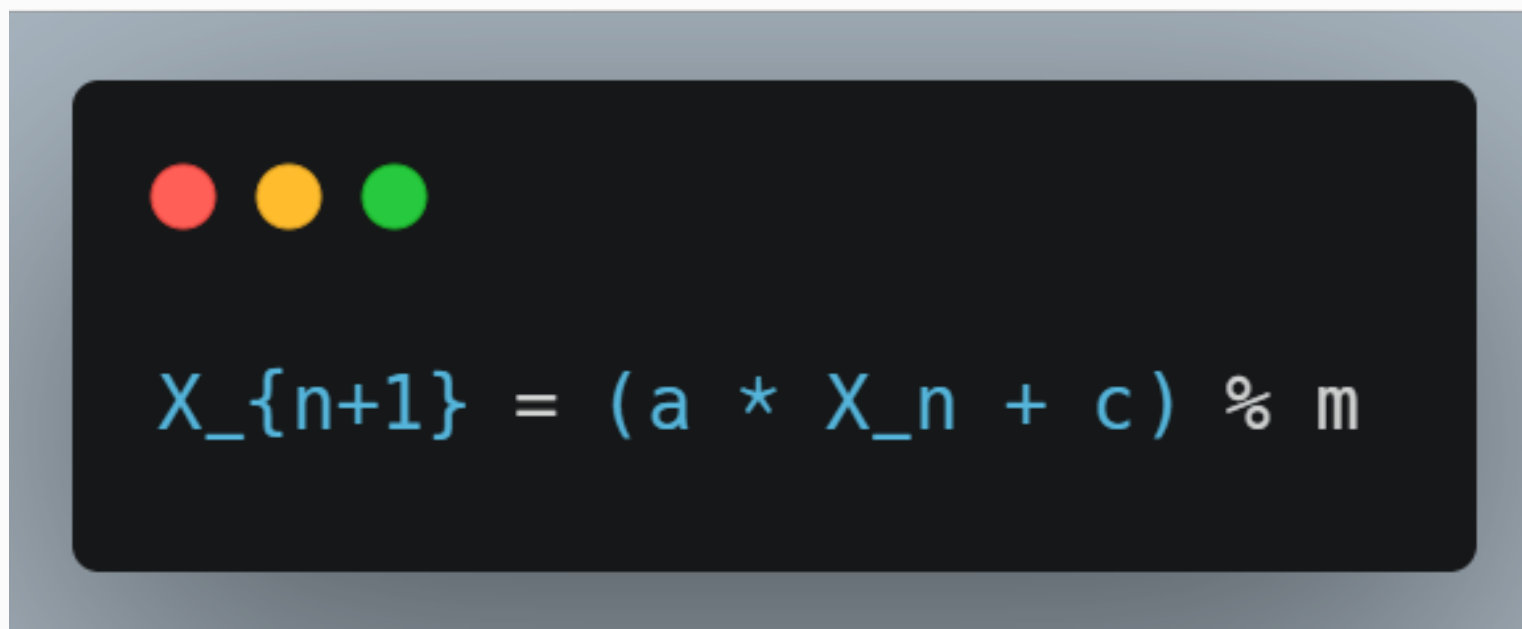




Oscar
Cortez

A Simple PRN Generator

The Linear Congruential Generator (LCG) is one of the simplest PRN methods:


$$X_{\{n+1\}} = (a * X_n + c) \% m$$

You pick a starting number (seed) and repeat the formula.

It looks random... but it's not

Short Cycle: 37184 37184 37184 37184
Long Cycle: 1492838502029341 1492838502029341

Cycles and Periods

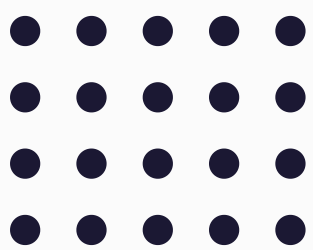
Because it's algorithmic, a PRN will eventually repeat itself.

That's called its cycle.

The period = how many values it generates before looping.

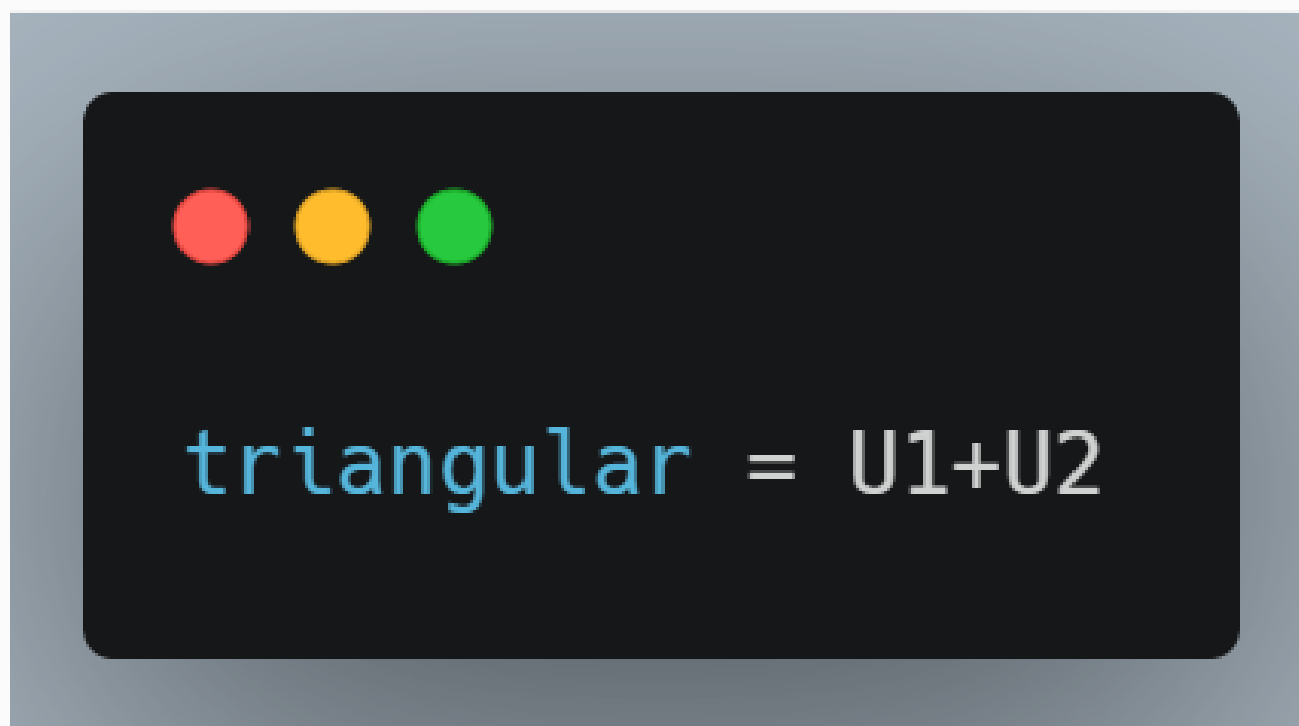
Poor parameters → short cycles → bad randomness.





Oscar
Cortez

Uniform at Heart



Most PRNs generate numbers that follow a Uniform(0, 1) distribution.

From there, you can create other distributions via transformation:

- ✓ Normal
 - ✓ Triangular
 - ✓ Exponential
- ... and more.

Key Takeaways

- ✓ PRNs are deterministic, but look random
- ✓ LCG is a good teaching example (but not great in practice)
- ✓ Most PRNs give you $\text{Uniform}(0, 1)$, which you can transform
- ✓ Better PRNGs = better simulations = better results

