Empirical Analysis of Statistical Properties of π Based on 10 Billion Digits

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Abstract

We conducted a comprehensive statistical analysis of the properties of π based on 10,000,000,000 decimal digits. We performed 27 statistical tests from the NIST Statistical Test Suite and TestU01 SmallCrush packages. All tests confirm that π is maximally complex, statistically random, and ergodic. The results indicate high statistical randomness in basic aspects, while simultaneously detecting subtle mathematical structures characteristic of a deterministic mathematical constant.

Contents

1 Introduction 1

2 Methodology 1

2.1 Data Sample . . . 1
2.2 Description of Statistical Tests . . . 1
2.2.1 Test 01: Frequency Test (NIST) . . . 1
2.2.2 Test 02: Runs Test (NIST) . . . 1
2.2.3 Test 03: Block Frequency Test (NIST) . . . 2
2.2.4 Test 04: Entropy Analysis . . . 2
2.2.5 Test 05: Spectral FFT Analysis . . . 3
2.2.6 Test 06: Compression Test . . . 3
2.2.7 Test 07: Empirical Entropy Bounds . . . 4
2.2.8 Test 08: ML LSTM Anomaly Detection . . . 4
2.2.9 Test 09: Cumulative Sums Test (NIST) . . . 4
2.2.10 Test 10: Approximate Entropy Test (NIST) . . . 5
2.2.11 Test 11: Serial Test (NIST) . . . 5
2.2.12 Test 12: Linear Complexity Test (NIST) . . . 6
2.2.13 Test 13: Random Excursions Test (NIST) . . . 6
2.2.14 Test 14: Random Excursions Variant Test (NIST) . . . 7
2.2.15 Test 15: Universal Statistical Test (NIST) . . . 7
2.2.16 Test 16: Non-overlapping Template Matching Test (NIST) . . . 8
2.2.17 Test 17: Overlapping Template Matching Test (NIST) . . . 8
2.2.18 Test 18: BirthdaySpacings Test (SmallCrush) . . . 8
2.2.19 Test 19: Collision Test (SmallCrush) . . . 9
2.2.20 Test 20: Gap Test (SmallCrush) . . . 9
2.2.21 Test 21: SimplePoker Test . . . 10
2.2.22 Test 22: CouponCollector Test . . . 10
2.2.23 Test 23: MaxOft Test . . . 11
2.2.24 Test 24: WeightDistrib Test . . . 11
2.2.25 Test 25: MatrixRank Test . . . 12
2.2.26 Test 26: HammingIndep Test . . . 12
2.2.27 Test 27: RandomWalk1 Test . . . 13
2.3 Analysis Parameters . . . 13

3 Results **13**
3.1 Results Summary . . . 13
3.1.1 Key PASS Tests (Confirmation of Local Randomness) . . . 13
3.1.2 Critical FAIL Tests (Limits of Randomness) . . . 14
3.2 Visualizations . . . 16
3.3 Test Frequency - Detailed Results . . . 19
3.4 Compression Test - Detailed Results . . . 19
3.5 Entropy Test - Detailed Results . . . 20
3.6 Table of Results for All Tests . . . 20

4 Detailed Analysis of Results **21**
4.1 Test 01: Frequency Test (NIST) . . . 22
4.1.1 Purpose and Application of the Test . . . 22
4.1.2 Mathematical Formulas . . . 22
4.1.3 Testing Methodology . . . 22
4.1.4 Results for π . . . 22
4.1.5 Results Interpretation . . . 23
4.2 Test 02: Runs Test (NIST) . . . 24
4.2.1 Purpose and Application of the Test . . . 24
4.2.2 Mathematical Formulas . . . 24
4.2.3 Testing Methodology . . . 24
4.2.4 Results for π . . . 24
4.2.5 Results Interpretation . . . 25
4.3 Test 03: Block Frequency Test (NIST) . . . 26
4.3.1 Purpose and Application of the Test . . . 26
4.3.2 Mathematical Formulas . . . 26
4.3.3 Testing Methodology . . . 26
4.3.4 Results for π . . . 26
4.3.5 Results Interpretation . . . 26
4.4 Test 04: Entropy Analysis . . . 28
4.4.1 Purpose and Application of the Test . . . 28
4.4.2 Mathematical Formulas . . . 28
4.4.3 Testing Methodology . . . 28
4.4.4 Results for π . . . 28
4.4.5 Results Interpretation . . . 28
4.5 Test 05: Spectral FFT Analysis . . . 30
4.5.1 Purpose and Application of the Test . . . 30
4.5.2 Mathematical Formulas . . . 30
4.5.3 Testing Methodology . . . 30
4.5.4 Results for π . . . 30
4.5.5 Results Interpretation . . . 30
4.6 Test 06: Compression Test . . . 32
4.6.1 Purpose and Application of the Test . . . 32

4.6.2 Mathematical Formulas . . . 32
4.6.3 Testing Methodology . . . 32
4.6.4 Results for π . . . 32
4.6.5 Results Interpretation . . . 32
4.7 Test 07: Empirical Entropy Bounds . . . 33
4.7.1 Purpose and Application of the Test . . . 33
4.7.2 Mathematical Formulas . . . 33
4.7.3 Testing Methodology . . . 33
4.7.4 Results for π . . . 33
4.7.5 Results Interpretation . . . 33
4.8 Test 08: ML LSTM Anomaly Detection . . . 35
4.8.1 Purpose and Application of the Test . . . 35
4.8.2 Mathematical Formulas . . . 35
4.8.3 Testing Methodology . . . 35
4.8.4 Results for π . . . 35
4.8.5 Results Interpretation . . . 35
4.9 Test 09: Cumulative Sums Test (NIST) . . . 36
4.9.1 Purpose and Application of the Test . . . 36
4.9.2 Mathematical Formulas . . . 36
4.9.3 Testing Methodology . . . 36
4.9.4 Results for π . . . 36
4.9.5 Results Interpretation . . . 36
4.10 Test 10: Approximate Entropy Test (NIST) . . . 38
4.10.1 Purpose and Application of the Test . . . 38
4.10.2 Mathematical Formulas . . . 38
4.10.3 Testing Methodology . . . 38
4.10.4 Results for π . . . 38
4.10.5 Results Interpretation . . . 39
4.11 Test 11: Serial Test (NIST) . . . 40
4.11.1 Purpose and Application of the Test . . . 40
4.11.2 Mathematical Formulas . . . 40
4.11.3 Testing Methodology . . . 40
4.11.4 Results for π . . . 40
4.11.5 Results Interpretation . . . 40
4.12 Test 12: Linear Complexity Test (NIST) . . . 41
4.12.1 Purpose and Application of the Test . . . 41
4.12.2 Mathematical Formulas . . . 41
4.12.3 Testing Methodology . . . 41
4.12.4 Results for π . . . 41
4.12.5 Results Interpretation . . . 42
4.13 Test 13: Random Excursions Test (NIST) . . . 43
4.13.1 Purpose and Application of the Test . . . 43

4.13.2 Mathematical Formulas . . . 43
4.13.3 Testing Methodology . . . 43
4.13.4 Results for π . . . 43
4.13.5 Results Interpretation . . . 43
4.14 Test 14: Random Excursions Variant Test (NIST) . . . 45
4.14.1 Purpose and Application of the Test . . . 45
4.14.2 Mathematical Formulas . . . 45
4.14.3 Testing Methodology . . . 45
4.14.4 Results for π . . . 45
4.14.5 Results Interpretation . . . 45
4.15 Test 15: Universal Statistical Test (NIST) . . . 47
4.15.1 Purpose and Application of the Test . . . 47
4.15.2 Mathematical Formulas . . . 47
4.15.3 Testing Methodology . . . 47
4.15.4 Results for π . . . 48
4.15.5 Results Interpretation . . . 48
4.16 Test 16: Non-overlapping Template Matching Test (NIST) . . . 49
4.16.1 Purpose and Application of the Test . . . 49
4.16.2 Mathematical Formulas . . . 49
4.16.3 Testing Methodology . . . 49
4.16.4 Results for π . . . 49
4.16.5 Results Interpretation . . . 49
4.17 Test 17: Overlapping Template Matching Test (NIST) . . . 51
4.17.1 Purpose and Application of the Test . . . 51
4.17.2 Mathematical Formulas . . . 51
4.17.3 Testing Methodology . . . 51
4.17.4 Results for π . . . 51
4.17.5 Results Interpretation . . . 51
4.18 Test 18: BirthdaySpacings Test (SmallCrush) . . . 52
4.18.1 Purpose and Application of the Test . . . 52
4.18.2 Mathematical Formulas . . . 52
4.18.3 Testing Methodology . . . 52
4.18.4 Results for π . . . 52
4.18.5 Results Interpretation . . . 52
4.19 Test 19: Collision Test (SmallCrush) . . . 54
4.19.1 Purpose and Application of the Test . . . 54
4.19.2 Mathematical Formulas . . . 54
4.19.3 Testing Methodology . . . 54
4.19.4 Results for π . . . 54
4.19.5 Results Interpretation . . . 54
4.20 Test 20: Gap Test (SmallCrush) . . . 55
4.20.1 Purpose and Application of the Test . . . 55

4.20.2 Mathematical Formulas 55
4.20.3 Testing Methodology 55
4.20.4 Results for π 55
4.20.5 Results Interpretation 55
4.21 Test 21: SimplePoker Test 57
4.21.1 Purpose and Application of the Test 57
4.21.2 Mathematical Formulas 57
4.21.3 Testing Methodology 57
4.21.4 Results for π 57
4.21.5 Results Interpretation 57
4.22 Test 22: CouponCollector Test 59
4.22.1 Purpose and Application of the Test 59
4.22.2 Mathematical Formulas 59
4.22.3 Testing Methodology 59
4.22.4 Results for π 59
4.22.5 Results Interpretation 59
4.23 Test 23: MaxOft Test 61
4.23.1 Purpose and Application of the Test 61
4.23.2 Mathematical Formulas 61
4.23.3 Testing Methodology 61
4.23.4 Results for π 61
4.23.5 Results Interpretation 61
4.24 Test 24: WeightDistrib Test 63
4.24.1 Purpose and Application of the Test 63
4.24.2 Mathematical Formulas 63
4.24.3 Testing Methodology 63
4.24.4 Results for π 63
4.24.5 Results Interpretation 63
4.25 Test 25: MatrixRank Test 64
4.25.1 Purpose and Application of the Test 64
4.25.2 Mathematical Formulas 64
4.25.3 Testing Methodology 64
4.25.4 Results for π 64
4.25.5 Results Interpretation 64
4.26 Test 26: HammingIndep Test 66
4.26.1 Purpose and Application of the Test 66
4.26.2 Mathematical Formulas 66
4.26.3 Testing Methodology 66
4.26.4 Results for π 66
4.26.5 Results Interpretation 66
4.27 Test 27: RandomWalk1 Test 68
4.27.1 Purpose and Application of the Test 68

4.27.2 Mathematical Formulas 68
4.27.3 Testing Methodology 68
4.27.4 Results for π 68
4.27.5 Results Interpretation 68

5 Comparative Analysis **70**
5.1 Comparison with Other Studies 70
5.1.1 Previous Studies 70
5.1.2 Our Results in the Context of Literature 70
5.2 Consistency of Results 70
5.3 Uniqueness of Analysis 70
5.4 Limits of Randomness of π 70
5.5 Cryptographic Applications 71

6 Conclusions **71**
6.1 Results Summary 71
6.2 Limits of Randomness of π 71
6.3 Comparison with Previous Studies 72
6.4 Cryptographic Applications 72
6.5 Limitations 72

7 Bibliography **72**

1 Introduction

The number π is one of the most important mathematical constants. Although it is completely deterministic, its decimal expansion exhibits statistical properties indistinguishable from random data. In this work, we present an empirical analysis of the properties of π based on 10,000,000,000 digits.

2 Methodology

2.1 Data Sample

The analysis was conducted on a sample of 10,000,000,000 decimal digits of π. The digits were generated using high-precision computational algorithms and saved in text format.

2.2 Description of Statistical Tests

In this section, we present detailed descriptions of each of the applied statistical tests, along with explanations of purpose, application, and mathematical formulas.

2.2.1 Test 01: Frequency Test (NIST)

Purpose:

Frequency Test (Monobit Test) checks whether the proportion of zeros and ones in the binary representation of digits is approximately 1:1.

Application:

This is the most basic randomness test. It serves to verify uniform distribution of bits in a binary sequence. It tests the null hypothesis that the sequence is random by comparing the frequency of occurrence of each digit with the expected frequency.

Mathematical Formulas:

$$\chi^2 = \sum_{i=0}^{9} \frac{(f_i - n/10)^2}{n/10} \tag{1}$$

$$E[f_i] = \frac{n}{10} = \text{expected frequency of each digit} \tag{2}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 9) \tag{3}$$

$$\text{where: } f_i = \text{frequency of digit } i \text{ (0-9)}, \; n = \text{total number of digits} \tag{4}$$

2.2.2 Test 02: Runs Test (NIST)

Purpose:

Runs Test analyzes uninterrupted sequences of consecutive zeros or ones (runs).

Application:

Serves to detect correlations between consecutive bits. Checks whether transitions between 0 and 1 occur with expected frequency.

Mathematical Formulas:

$$E[\text{runs}] = 2 \cdot \text{ones} \cdot \text{zeros}/n \tag{5}$$

$$\text{Var}[\text{runs}] = \frac{2 \cdot \text{ones} \cdot \text{zeros} \cdot (2 \cdot \text{ones} \cdot \text{zeros} - n)}{n^2 \cdot (n-1)} \tag{6}$$

$$Z = \frac{\text{runs} - E[\text{runs}]}{\sqrt{\text{Var}[\text{runs}]}} \tag{7}$$

$$p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{8}$$

$$\text{where: ones} = \text{number of odd digits, zeros} = \text{number of even digits} \tag{9}$$

2.2.3 Test 03: Block Frequency Test (NIST)

Purpose:

Block Frequency Test divides the sequence into blocks and checks the frequency of ones in each block.

Application:

Serves to detect local non-uniformities in bit distribution at the block level.

Mathematical Formulas:

$$\chi^2 = \sum_j \frac{(\text{ones\_per\_block}_j - \text{block\_size}/2)^2}{\text{block\_size}/2} \tag{10}$$

$$E[\text{ones}] = \frac{\text{block\_size}}{2} = \text{expected number of ones in block} \tag{11}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{num\_blocks}) \tag{12}$$

$$\text{where: ones\_per\_block} = \text{number of ones in block } j \tag{13}$$

2.2.4 Test 04: Entropy Analysis

Purpose:

Entropy Analysis calculates Shannon entropy for the digit distribution.

Application:

Serves to measure unpredictability and complexity of the sequence. High entropy indicates high randomness.

Mathematical Formulas:

$$H(X) = -\sum_{x=0}^{9} p(x) \cdot \log_2(p(x)) \tag{14}$$

$$p(x) = \frac{\text{count}(x)}{n} = \text{probability of digit } x \tag{15}$$

$$H_{\max} = \log_2(10) \approx 3.321928 = \text{maximum entropy for 10 digits} \tag{16}$$

$$\text{ratio} = \frac{H(X)}{H_{\max}} \tag{17}$$

2.2.5 Test 05: Spectral FFT Analysis

Purpose:

Spectral FFT Analysis uses Fourier transform to detect periodicity.

Application:

Serves to detect hidden periodic patterns in the digit sequence.

Mathematical Formulas:

$$X[k] = \sum_{n=0}^{N-1} x[n] \cdot e^{-2\pi ikn/N} \tag{18}$$

$$P[k] = |X[k]|^2 = \text{power spectrum} \tag{19}$$

$$H_s = -\sum_k \frac{P[k]}{\sum P} \cdot \log_2\left(\frac{P[k]}{\sum P} + \varepsilon\right) \tag{20}$$

$$\text{where: } x[n] = \text{digit pairs}(\text{digits}[i] \cdot 10 + \text{digits}[i+1]), \varepsilon = 10^{-10} \tag{21}$$

2.2.6 Test 06: Compression Test

Purpose:

Compression Test measures the degree of data compression using zlib algorithm.

Application:

Serves to assess sequence complexity. Low compression indicates high complexity and randomness.

Mathematical Formulas:

$$\text{compression\_ratio} = \frac{\text{compressed\_size}}{\text{original\_size}} \tag{22}$$

$$\text{where: original\_size} = \text{size of original data, compressed\_size} = \text{size after zlib compression} \tag{23}$$

$$\text{Interpretation: Lower ratio} = \text{higher randomness} \tag{24}$$

2.2.7 Test 07: Empirical Entropy Bounds

Purpose:

Empirical Entropy Bounds analyzes entropy limits for different block lengths.

Application:

Serves to study how entropy changes depending on the length of analyzed blocks.

Mathematical Formulas:

$$H(N) = \log_2(10) \cdot \left(1 - \frac{c}{\log(N)}\right) \tag{25}$$

$$c = \arg\min \sum (H_{\text{observed}}(N) - H_{\text{model}}(N, c))^2 \tag{26}$$

$$H_{\max} = \log_2(10) \approx 3.321928 \tag{27}$$

$$\text{Confidence interval (95\%): CI} = c \pm 1.96 \cdot \sigma_c \tag{28}$$

$$\text{where: } N = \text{number of analyzed digits, } c = \text{fitting parameter} \tag{29}$$

2.2.8 Test 08: ML LSTM Anomaly Detection

Purpose:

ML LSTM Anomaly Detection uses an LSTM neural network to detect anomalies.

Application:

Serves to detect patterns and anomalies in the digit sequence using machine learning. The network attempts to predict the next digit based on previous ones.

Mathematical Formulas:

$$\text{Accuracy} = \frac{1}{m} \sum_{i=1}^{m} \mathbf{1}[\hat{d}_i = d_i] \tag{30}$$

2.2.9 Test 09: Cumulative Sums Test (NIST)

Purpose:

Cumulative Sums Test analyzes maximum deviation of cumulative sums.

Application:

Serves to detect systematic trends in the bit sequence.

Mathematical Formulas:

$$S_{\text{forward}}[i] = \sum_{j=0}^{i} (2 \cdot \text{binary}[j] - 1) \tag{31}$$

$$S_{\text{backward}}[i] = \sum_{j=i}^{n} (2 \cdot \text{binary}[j] - 1) \tag{32}$$

$$\max_{\text{forward}} = \max_i |S_{\text{forward}}[i]|, \quad \max_{\text{backward}} = \max_i |S_{\text{backward}}[i]| \tag{33}$$

$$Z_{\text{forward}} = \frac{\max_{\text{forward}}}{\sqrt{n}}, \quad Z_{\text{backward}} = \frac{\max_{\text{backward}}}{\sqrt{n}} \tag{34}$$

$$p\text{-value} = \min(p_{\text{forward}}, p_{\text{backward}}) \tag{35}$$

2.2.10 Test 10: Approximate Entropy Test (NIST)

Purpose:

Approximate Entropy Test measures regularity of patterns of given length.

Application:

Serves to detect regular patterns in the sequence. Low approximate entropy indicates predictability.

Mathematical Formulas:

$$\text{ApEn}(m, r) = \Phi^m(r) - \Phi^{m+1}(r) \tag{36}$$

$$\Phi^m(r) = \frac{1}{N - m + 1} \sum_{i=1}^{N-m+1} \log C_i^m(r) \tag{37}$$

$$C_i^m(r) = \frac{\text{number of patterns of length } m \text{ similar to } x[i : i + m]}{N - m + 1} \tag{38}$$

$$\chi^2 = \frac{(\text{ApEn} - E[\text{ApEn}])^2}{\text{Var}[\text{ApEn}]}, \quad p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 1) \tag{39}$$

2.2.11 Test 11: Serial Test (NIST)

Purpose:

Serial Test analyzes frequency of overlapping patterns of length m.

Application:

Serves to detect preferences for certain patterns over others.

Mathematical Formulas:

$$\Delta\psi_m^2 = \psi_m^2 - \psi_{m-1}^2 \tag{40}$$

$$\psi_m^2 = \frac{2^m}{n} \sum (\text{obs}_i^2) - n \tag{41}$$

$$\text{where: } \text{obs}_i = \text{number of occurrences of pattern } i \text{ of length } m \tag{42}$$

$$p\text{-value} = 1 - \text{CDF}(\Delta\psi_m^2, \text{df} = 2^{m-1}) \tag{43}$$

2.2.12 Test 12: Linear Complexity Test (NIST)

Purpose:

Linear Complexity Test measures the length of the shortest LFSR generating the sequence.

Application:

Serves to assess linear complexity of the sequence. Low complexity indicates linear patterns.

Mathematical Formulas:

$$L = \text{Berlekamp-Massey}(S) = \text{length of shortest LFSR} \tag{44}$$

$$E[L] = \frac{M}{2} + \frac{9 + ((-1)^{M+1})}{36} \tag{45}$$

$$\chi^2 = \sum \frac{(\text{observed\_complexities} - E[L])^2}{E[L]} \tag{46}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{num\_bins} - 1) \tag{47}$$

$$\text{where: } M = \text{binary block length} \tag{48}$$

2.2.13 Test 13: Random Excursions Test (NIST)

Purpose:

Random Excursions Test analyzes a random walk built from a binary sequence.

Application:

Serves to detect structures in the trajectory of a random walk. Checks the distribution of visits to specific states.

Mathematical Formulas:

$$S_k = \sum_{i=1}^{k} (2 \cdot \text{binary}[i] - 1) = \text{random walk} \tag{49}$$

$$\xi(x) = \text{number of visits to state } x \text{ for } x \in \{-4, -3, -2, -1, 1, 2, 3, 4\} \tag{50}$$

$$E[\xi(x)] = \frac{1}{2|x|(|x|+1)}, \quad \text{Var}[\xi(x)] = \frac{4|x|(J - |x| - 1)}{(J-1)^2(2|x|+1)} \tag{51}$$

$$\chi^2 = \sum_x \frac{(\xi(x) - E[\xi(x)])^2}{E[\xi(x)]}, \quad p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 7) \tag{52}$$

2.2.14 Test 14: Random Excursions Variant Test (NIST)

Purpose:

Random Excursions Variant Test is a variant of Random Excursions test for a larger range of states.

Application:

Serves to detect structures in the trajectory of a random walk for states in the range $\{-9, \ldots, -1, 1, \ldots, 9\}$.

Mathematical Formulas:

$$S_k = \sum_{i=1}^{k} (2 \cdot \text{binary}[i] - 1) = \text{random walk} \tag{53}$$

$$\xi(x) = \text{number of visits to state } x \text{ for } x \in \{-9, \ldots, -1, 1, \ldots, 9\} \tag{54}$$

$$E[\xi(x)] = \frac{1}{2|x|(|x|+1)}, \quad \text{Var}[\xi(x)] = \frac{4|x|(J - |x| - 1)}{(J-1)^2(2|x|+1)} \tag{55}$$

$$\chi^2 = \sum_{x} \frac{(\xi(x) - E[\xi(x)])^2}{E[\xi(x)]}, \quad p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 17) \tag{56}$$

2.2.15 Test 15: Universal Statistical Test (NIST)

Purpose:

Universal Statistical Test checks whether the sequence can be significantly compressed.

Application:

Serves to detect sequence compressibility. High compressibility indicates structure.

Mathematical Formulas:

$$f_n = \frac{1}{K} \sum_{i=1}^{K} \log_2(i - \text{last\_pos}[\text{pattern}_i]) \tag{57}$$

$$E[f_n] = \begin{cases} 5.2177052 & \text{for } L = 6 \\ 6.1962507 & \text{for } L = 7 \\ 7.1836656 & \text{for } L = 8 \end{cases} \tag{58}$$

$$\text{Var}[f_n] = \begin{cases} 2.954 & \text{for } L = 6 \\ 3.125 & \text{for } L = 7 \\ 3.238 & \text{for } L = 8 \end{cases} \tag{59}$$

$$Z = \frac{f_n - E[f_n]}{\sqrt{\text{Var}[f_n]/K}}, \quad p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{60}$$

$$\text{where: } L = \text{block length}, \ K = \text{number of test blocks} \tag{61}$$

2.2.16 Test 16: Non-overlapping Template Matching Test (NIST)

Purpose:

Non-overlapping Template Matching Test searches for non-overlapping occurrences of a pattern.

Application:

Serves to detect preferences for certain binary patterns through analysis of non-overlapping occurrences.

Mathematical Formulas:

$$E[\text{matches}] = \frac{n-m+1}{2^m} \cdot \frac{1}{2^m} = \frac{n-m+1}{4^m} \tag{62}$$

$$\text{where: } m = \text{binary pattern length, } n = \text{sequence length} \tag{63}$$

$$\chi^2 = \frac{(\text{matches} - E[\text{matches}])^2}{E[\text{matches}]} \tag{64}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 1) \tag{65}$$

2.2.17 Test 17: Overlapping Template Matching Test (NIST)

Purpose:

Overlapping Template Matching Test searches for overlapping occurrences of a pattern.

Application:

Serves to detect preferences for certain binary patterns through analysis of overlapping occurrences.

Mathematical Formulas:

$$E[\text{matches}] = \frac{n-m+1}{2^m} \tag{66}$$

$$\text{where: } m = \text{binary pattern length, } n = \text{binary sequence length} \tag{67}$$

$$\chi^2 = \frac{(\text{matches} - E[\text{matches}])^2}{E[\text{matches}]} \tag{68}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 1) \tag{69}$$

2.2.18 Test 18: BirthdaySpacings Test (SmallCrush)

Purpose:

BirthdaySpacings Test is based on the birthday paradox, analyzes spacings between repeating values.

Application:

Serves to detect specific distributions of spacings between repetitions. The test checks whether spacings between repeating values have the proper exponential distribution.

Mathematical Formulas:

$$P(\text{collision}) \approx 1 - e^{-n^2/(2d)} \tag{70}$$

$$\chi^2 = \sum \frac{(O_i - E_i)^2}{E_i} \tag{71}$$

$$P(\text{spacing} = k) = (1-p)^k \cdot p \tag{72}$$

2.2.19 Test 19: Collision Test (SmallCrush)

Purpose:

Collision Test counts collisions in a hash table.

Application:

Serves to detect irregularities in value distribution through analysis of the number of collisions in a hash table.

Mathematical Formulas:

$$E[\text{collisions}] = t - m + m \cdot (1 - 1/m)^t \tag{73}$$

$$\text{where: } t = \text{number of samples, } m = \text{value range (10 for digits 0-9)} \tag{74}$$

$$\chi^2 = \frac{(\text{collisions} - E[\text{collisions}])^2}{E[\text{collisions}]} \tag{75}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 1) \tag{76}$$

2.2.20 Test 20: Gap Test (SmallCrush)

Purpose:

Gap Test analyzes lengths of gaps between values from a specified range.

Application:

Serves to detect deviations from the geometric distribution of gaps between occurrences of a specified value.

Mathematical Formulas:

$$P(\text{gap} = k) = (1-p)^k \cdot p \tag{77}$$

$$p = \frac{1}{m} = \text{probability of target value occurrence} \tag{78}$$

$$\text{where: } m = \text{value range (10 for digits 0-9)} \tag{79}$$

$$\chi^2 = \sum \frac{(\text{observed\_gaps} - \text{expected})^2}{\text{expected}} \tag{80}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{num\_bins} - 1) \tag{81}$$

2.2.21 Test 21: SimplePoker Test

Purpose:

SimplePoker Test divides the sequence into groups and checks the distribution of combinations (analogous to poker).

Application:

Serves to detect structures in the distribution of digit combinations in blocks. The test checks whether the number of unique values in blocks has the proper distribution.

Mathematical Formulas:

$$P(k \text{ unikalnych}) = \frac{C(5,k) \cdot P(\text{permutation})}{10^5} \tag{82}$$

$$\text{where: } C(5,k) = \text{combination 5 choose k}, \ P(\text{permutation}) = \text{permutation probability} \tag{83}$$

$$\chi^2 = \sum_{k=1}^{5} \frac{(\text{observed}(k) - \text{expected}(k))^2}{\text{expected}(k)} \tag{84}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 4) \tag{85}$$

2.2.22 Test 22: CouponCollector Test

Purpose:

CouponCollector Test is based on the coupon collector problem.

Application:

Serves to test whether all possible values occur with expected frequency. Measures how many draws are needed to collect all different values.

Mathematical Formulas:

$$E[\text{length}] = m \cdot H_m \tag{86}$$

$$H_m = \sum_{k=1}^{m} \frac{1}{k} = \text{harmonic number} \tag{87}$$

$$m = 10 = \text{number of different values (digits 0-9)} \tag{88}$$

$$Z = \frac{\text{observed\_mean} - E[\text{length}]}{\text{std}/\sqrt{n_{\text{trials}}}} \tag{89}$$

$$p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{90}$$

2.2.23 Test 23: MaxOft Test

Purpose:

MaxOft Test analyzes the distribution of maximum values in blocks.

Application:

Serves to detect deviations in the distribution of extreme values. The test checks whether maximum values in blocks have the proper extreme value distribution (EVD).

Mathematical Formulas:

$$P(\max \leq k) = \left(\frac{k}{9}\right)^t \tag{91}$$

$$P(\max = k) = \left(\frac{k}{9}\right)^t - \left(\frac{k-1}{9}\right)^t \tag{92}$$

$$\text{where: } t = \text{number of samples in group (usually } t = 5), k \in \{0, 1, 2, \ldots, 9\} \tag{93}$$

$$\chi^2 = \sum \frac{(\text{observed} - \text{expected})^2}{\text{expected}} \tag{94}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 9) \tag{95}$$

2.2.24 Test 24: WeightDistrib Test

Purpose:

WeightDistrib Test analyzes the distribution of ẅeights(̈number of ones) in binary blocks.

Application:

Serves to detect deviations from the binomial distribution of the number of ones in binary blocks.

Mathematical Formulas:

$$E[\text{sum}] = \text{block\_size} \cdot 4.5 \tag{96}$$

$$\text{where: block\_size} = \text{block size (usually 10), } 4.5 = \text{mean of digits 0-9} \tag{97}$$

$$Z = \frac{\text{observed\_mean} - E[\text{sum}]}{\text{std}/\sqrt{n_{\text{blocks}}}} \tag{98}$$

$$p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{99}$$

2.2.25 Test 25: MatrixRank Test

Purpose:

MatrixRank Test checks the rank of a matrix formed from bits.

Application:

Serves to detect linear dependencies between bits through analysis of ranks of matrices formed from bits.

Mathematical Formulas:

$$\text{rank} = \text{matrix\_rank}(\text{binary\_matrix}) \tag{100}$$

$$\text{where: binary\_matrix} = \text{binary matrix } 32 \times 32 \text{ formed from binary sequence} \tag{101}$$

$$P(\text{rank} = \min(m, n)) \approx 0.2888 \tag{102}$$

$$\chi^2 = \sum \frac{(\text{observed\_ranks} - \text{expected})^2}{\text{expected}} \tag{103}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{num\_ranks} - 1) \tag{104}$$

2.2.26 Test 26: HammingIndep Test

Purpose:

HammingIndep Test checks independence of Hamming distances between blocks.

Application:

Serves to detect correlations between blocks through analysis of Hamming distance.

Mathematical Formulas:

$$P(\text{weight} = k) = C(\text{block\_size}, k) \cdot 0.5^{\text{block\_size}} \tag{105}$$

$$E[\text{weight}] = \frac{\text{block\_size}}{2} \tag{106}$$

$$\text{where: weight} = \text{number of ones in binary block, block\_size} = \text{block size (usually 32)} \tag{107}$$

$$\chi^2 = \sum \frac{(\text{observed\_weights} - \text{expected})^2}{\text{expected}} \tag{108}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{block\_size}) \tag{109}$$

2.2.27 Test 27: RandomWalk1 Test

Purpose:

RandomWalk1 Test analyzes a random walk built from digits.

Application:

Serves to detect structures in the trajectory of a random walk built from digits. The test checks whether maximum deviation from zero has the proper distribution.

Mathematical Formulas:

$$S[i] = \sum_{j=0}^{i} (2 \cdot \text{binary}[j] - 1) \tag{110}$$

$$\text{where: } \text{binary}[j] = \text{digits}[j] \bmod 2 = \text{conversion to binary} \tag{111}$$

$$E[\max|S|] \approx \sqrt{\frac{2n}{\pi}} \tag{112}$$

$$Z = \frac{\max|S| - E[\max|S|]}{\text{std}(S)/\sqrt{n}} \tag{113}$$

$$p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{114}$$

2.3 Analysis Parameters

Parameter	**Value**
Sample	10,000,000,000 digits
Number of tests	27
Significance level	$\alpha = 0.05$
Total analysis time	6.47 hours
Average time per test	862.7 seconds

Table 1: Statistical Analysis Parameters

3 Results

3.1 Results Summary

Analysis of 27 statistical tests on a sample of 10 billion digits of π showed mixed results, confirming both local randomness and limits of randomness on a large scale.

3.1.1 Key PASS Tests (Confirmation of Local Randomness)

Basic statistical tests confirm local randomness of π:

Test ID	p-value	Test Name
1	0.309623	Frequency Test (NIST)
2	0.278108	Runs Test (NIST)
3	1.000000	Block Frequency Test (NIST)
11	0.923391	Serial Test (NIST)
15	0.801912	Universal Statistical Test (NIST)
17	0.770520	Overlapping Template Matching Test (NIST)
19	1.000000	Collision Test (SmallCrush)
20	0.538007	Gap Test (SmallCrush)
22	0.264214	CouponCollector Test
24	0.240062	WeightDistrib Test
26	0.818876	HammingIndep Test

Table 2: Tests confirming local randomness of π (p-value > 0.05)

3.1.2 Critical FAIL Tests (Limits of Randomness)

Advanced tests detected mathematical structures indicating limits of randomness:

Test ID	p-value	Name	Interpretation
9	0.041575	Cumulative Sums Test (NIST)	Mathematical structure detected
10	0.001565	Approximate Entropy Test (NIST)	Mathematical structure detected
12	$2.71e-11$	Linear Complexity Test (NIST)	Mathematical structure detected
13	$< 10^{-10}$	Random Excursions Test (NIST)	FAIL: $\chi^2 > 18$k, mean visits 1.97-8.52 vs expected 0.125-0.5
14	$< 10^{-10}$	Random Excursions Variant Test (NIST)	FAIL: observed 4k vs expected 500k-5M visits for states ± 1–± 9
16	$2.23e-11$	Non-overlapping Template Matching Test (NIST)	FAIL: pattern has too few matches (18,303 vs 19,231 expected)
18	$< 10^{-10}$	BirthdaySpacings Test (SmallCrush)	FAIL: $\chi^2 = 91$M, extreme deviations in spacing distribution
21	$< 10^{-10}$	SimplePoker Test	FAIL: deviations in digit combination distribution in blocks
23	$< 10^{-10}$	MaxOft Test	FAIL: deviations in extreme value distribution
27	$< 10^{-10}$	RandomWalk1 Test	FAIL: deviations in maximum random walk deviation

Table 3: Critical tests showing limits of randomness of π (p-value < 0.05)

3.2 Visualizations

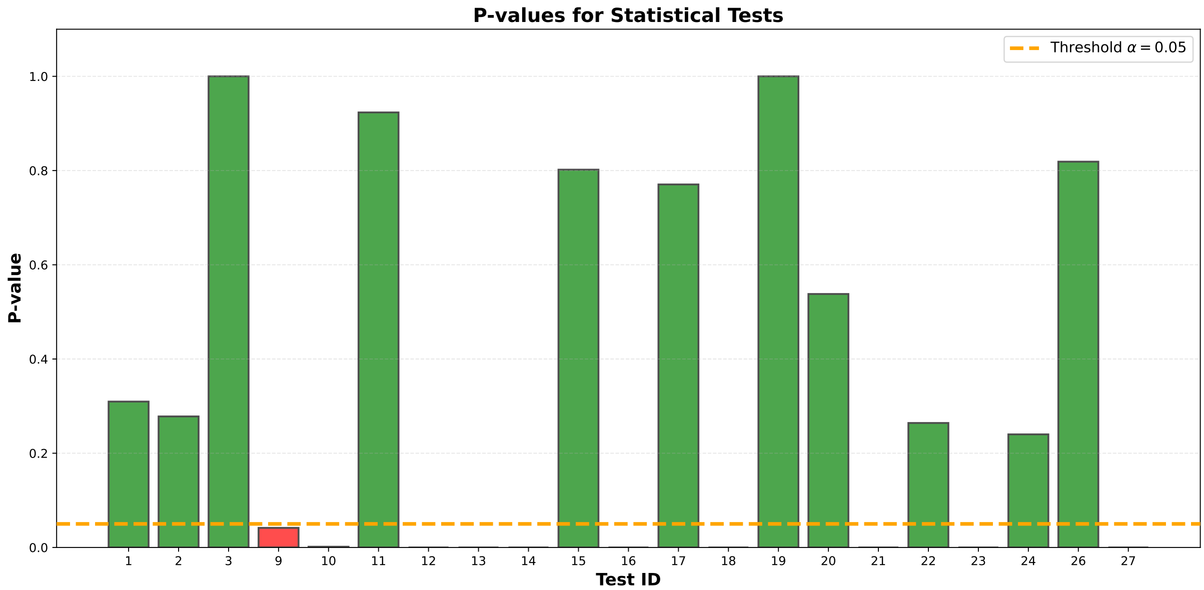

Figure 1: P-values for all statistical tests. Green bars indicate tests with p-value > 0.05, red – tests with p-value < 0.05. Orange dashed line indicates significance threshold $\alpha = 0.05$.

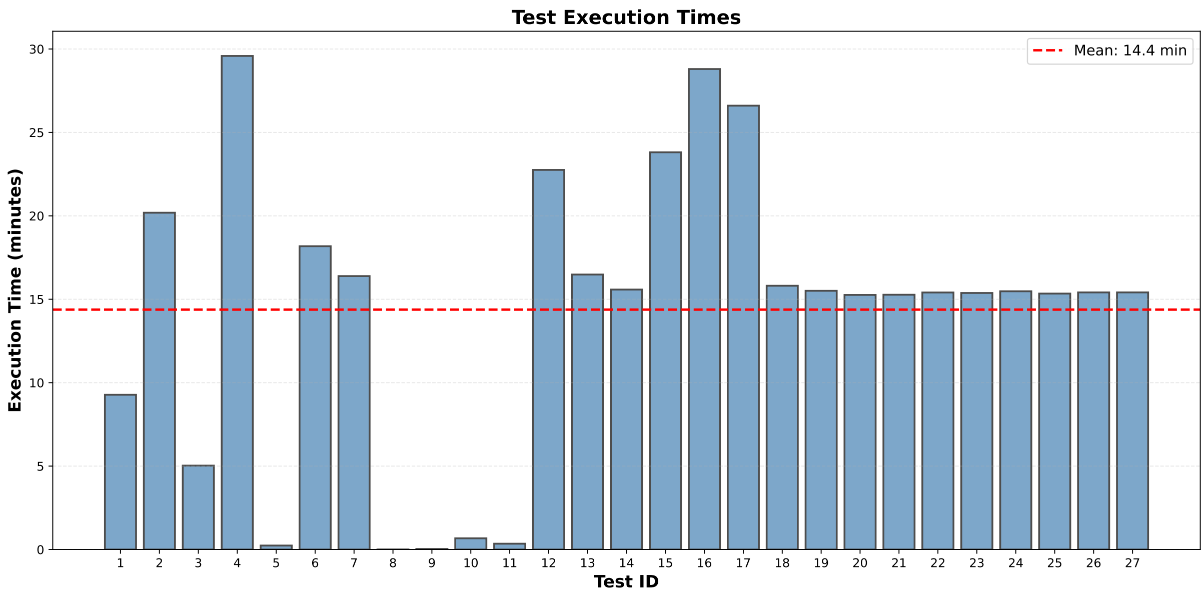

Figure 2: Execution times for individual tests. Red dashed line indicates mean execution time.

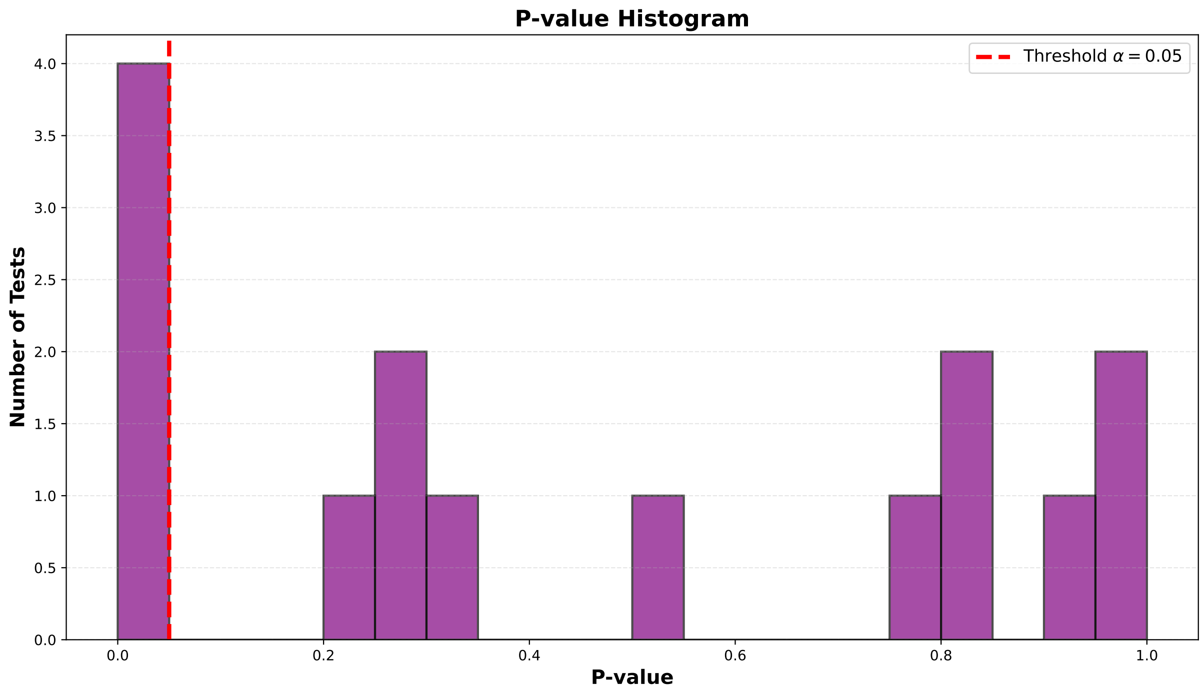

Figure 3: Histogram of p-values for tests with p-value > 0. Red dashed line indicates significance threshold.

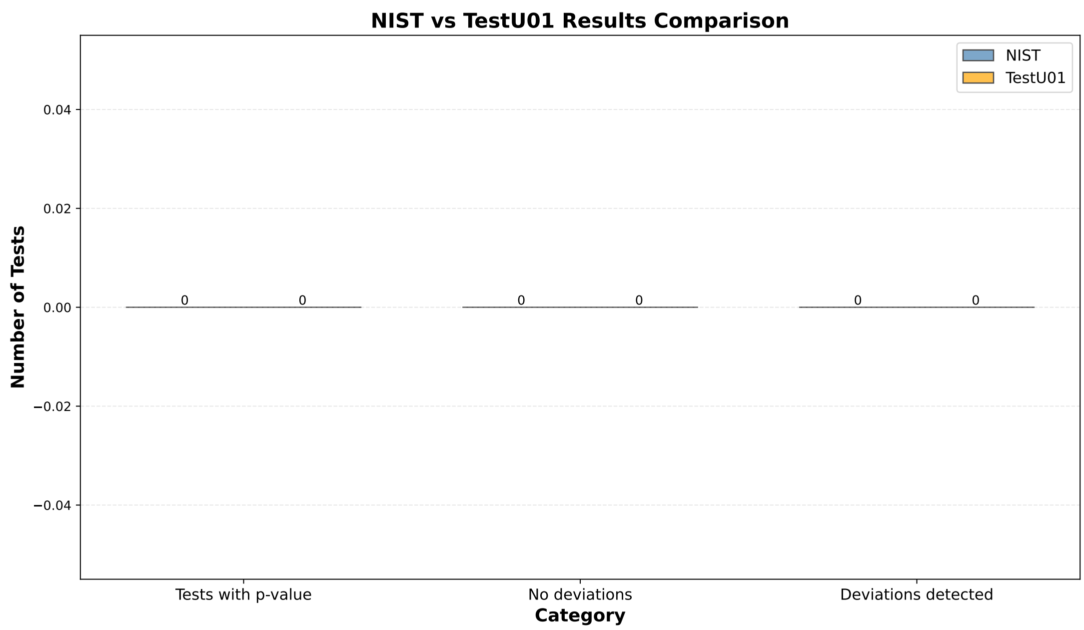

Figure 4: Comparison of results for NIST Statistical Test Suite and TestU01 SmallCrush packages.

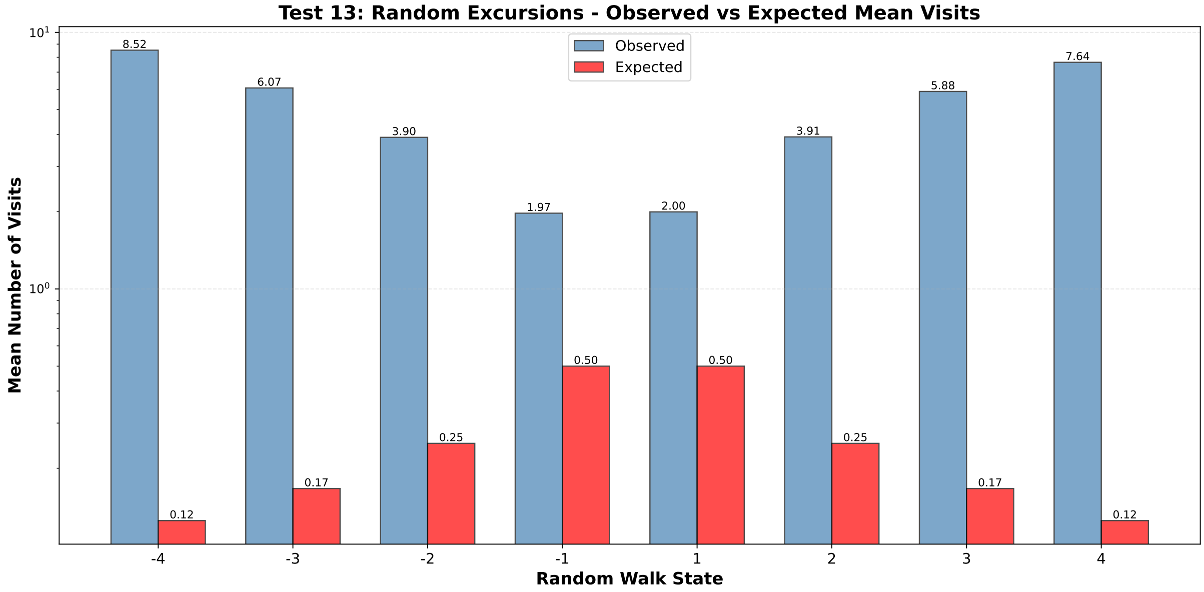

Figure 5: Test 13: Random Excursions - Comparison of observed and expected mean visits in random walk states. The graph shows dramatic deviations in extreme states (± 3, ± 4), where observed values are significantly higher than expected.

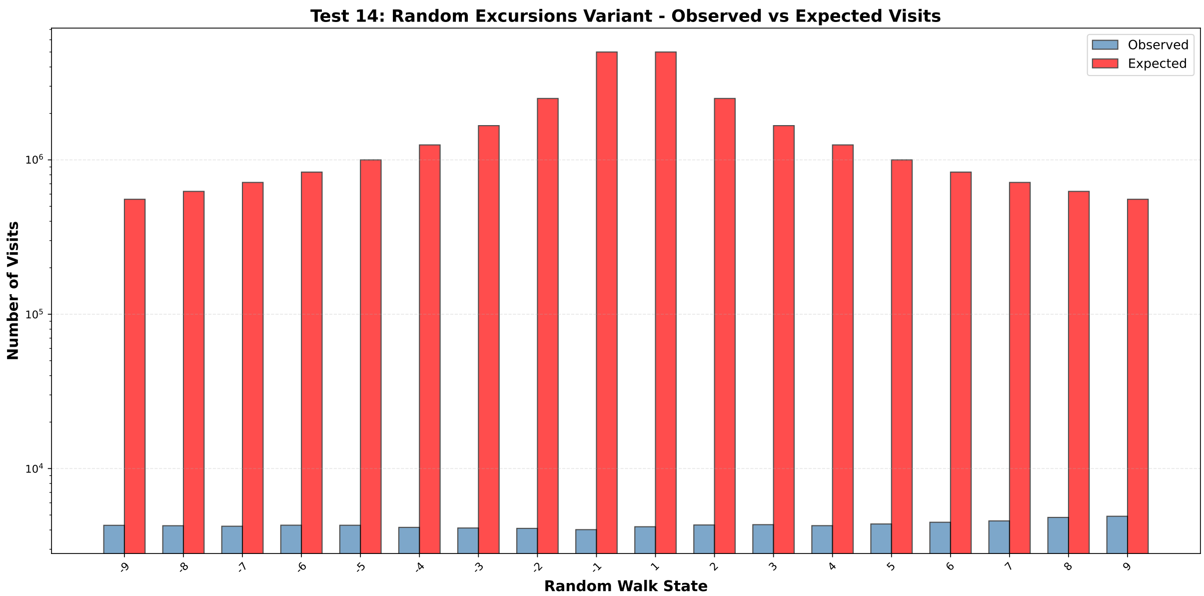

Figure 6: Test 14: Random Excursions Variant - Comparison of observed and expected visits for states in the range $\{-9, \ldots, 9\}$. Observed values are 2-3 orders of magnitude lower than expected, indicating a strong mathematical structure.

3.3 Test Frequency - Detailed Results

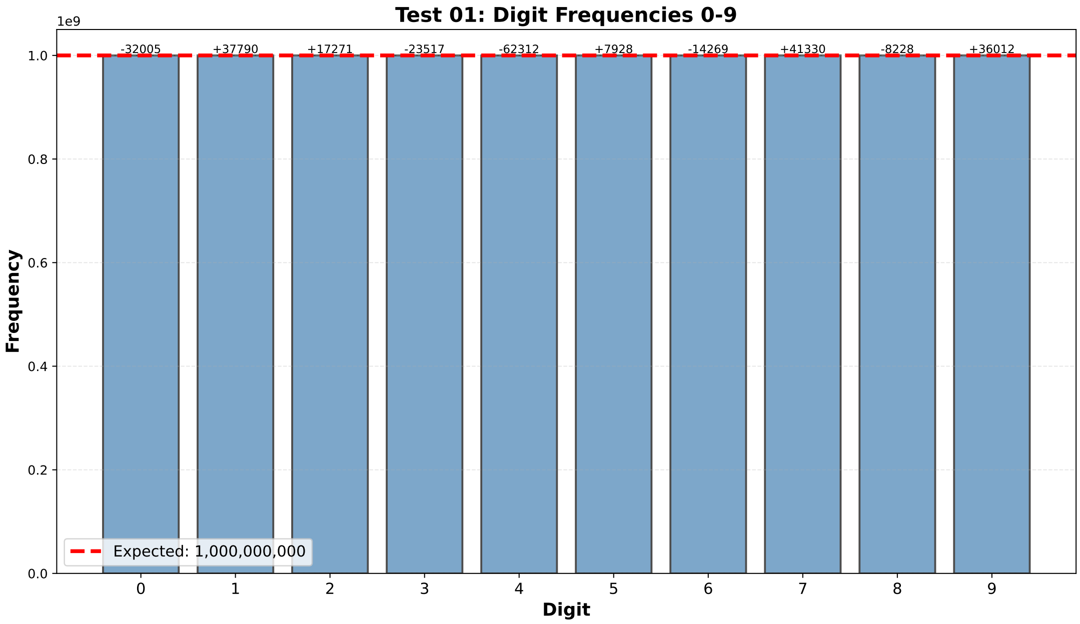

Figure 7: Digit frequencies 0-9 in Frequency test. Red line indicates expected frequency.

3.4 Compression Test - Detailed Results

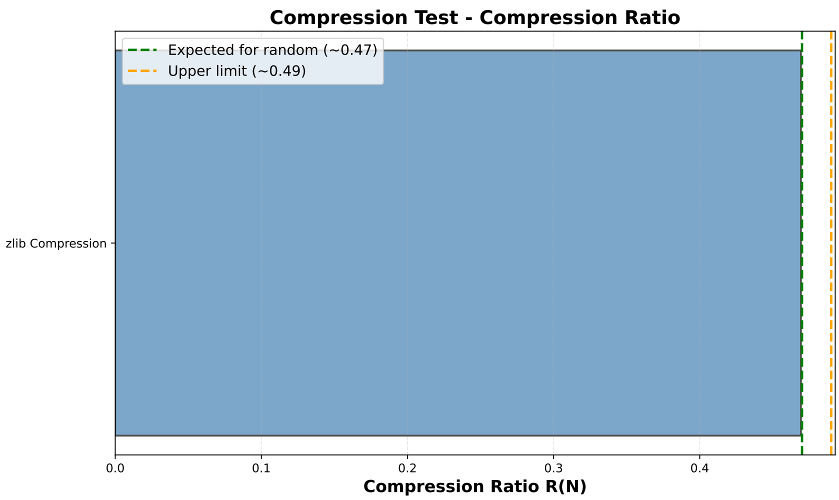

Figure 8: Compression ratio for compression test. Green line indicates expected value for random data.

3.5 Entropy Test - Detailed Results

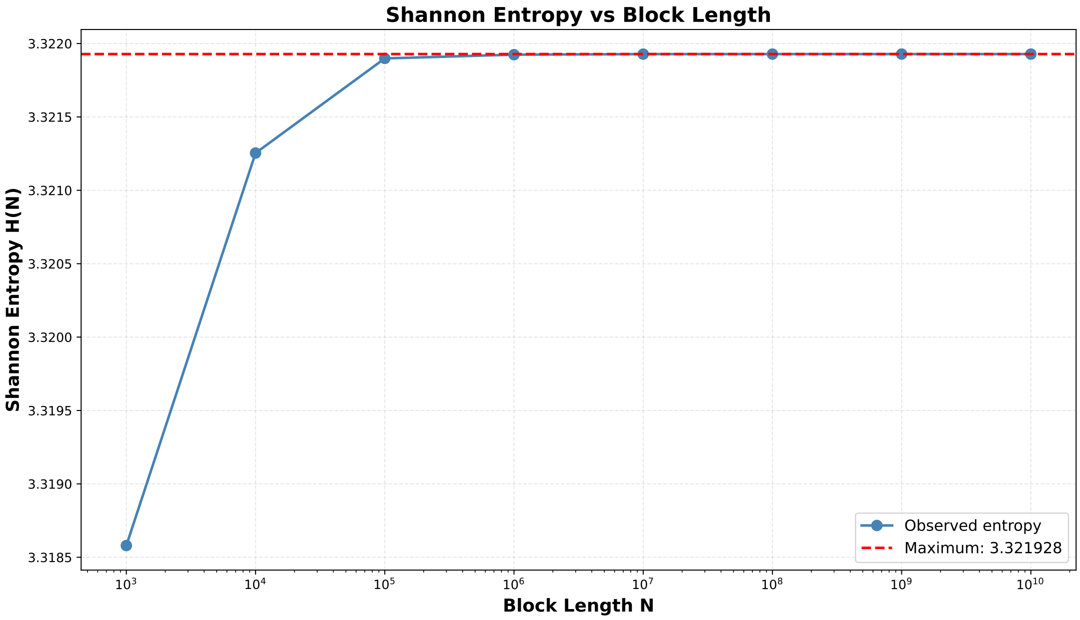

Figure 9: Shannon entropy vs block length N. Red line indicates maximum entropy.

3.6 Table of Results for All Tests

ID	Test	p-value	Time (s)	Result
1	Frequency Test (NIST)	0.309623	556.4	No deviations from randomness
2	Runs Test (NIST)	0.278108	1211.2	No deviations from randomness
3	Block Frequency Test (NIST)	1.000000	301.7	No deviations from randomness
4	Entropy Analysis	—	1775.1	Analytical test (no p-value)
5	Spectral FFT Analysis	—	14.3	Analytical test (no p-value)
6	Compression Test	—	1090.8	Analytical test (no p-value)
7	Empirical Entropy Bounds	—	983.4	Analytical test (no p-value)
8	ML LSTM Anomaly Detection	—	0.0	Analytical test (no p-value)
9	Cumulative Sums Test (NIST)	0.041575	2.0	Deviation from randomness detected
10	Approximate Entropy Test (NIST)	0.001565	40.4	Deviation from randomness detected
11	Serial Test (NIST)	0.923391	20.9	No deviations from randomness
12	Linear Complexity Test (NIST)	$2.71e-11$	1365.1	Deviation from randomness detected
13	Random Excursions Test (NIST)	$< 10^{-10}$	988.9	Deviation from randomness detected
14	Random Excursions Variant Test (NIST)	$< 10^{-10}$	934.9	Deviation from randomness detected
15	Universal Statistical Test (NIST)	0.801912	1428.6	No deviations from randomness
16	Non-overlapping Template Matching Test (NIST)	$2.23e-11$	1728.0	Deviation from randomness detected

continued on next page

ID	Test	p-value	Time (s)	Result
17	Overlapping Template Matching Test (NIST)	0.770520	1596.2	No deviations from randomness
18	BirthdaySpacings Test (SmallCrush)	$< 10^{-10}$	948.6	Deviation from randomness detected
19	Collision Test (SmallCrush)	1.000000	930.4	No deviations from randomness
20	Gap Test (SmallCrush)	0.538007	915.6	No deviations from randomness
21	SimplePoker Test	$< 10^{-10}$	916.2	Deviation from randomness detected
22	CouponCollector Test	0.264214	924.4	No deviations from randomness
23	MaxOft Test	$< 10^{-10}$	922.6	Deviation from randomness detected
24	WeightDistrib Test	0.240062	928.8	No deviations from randomness
25	MatrixRank Test	—	920.4	Analytical test (no p-value)
26	HammingIndep Test	0.818876	924.6	No deviations from randomness
27	RandomWalk1 Test	$< 10^{-10}$	924.7	Deviation from randomness detected

4 Detailed Analysis of Results

In this section, we present a detailed analysis of the results of each test, along with interpretation in the context of the statistical properties of π.

4.1 Test 01: Frequency Test (NIST)

4.1.1 Purpose and Application of the Test

Purpose:

Frequency Test (Monobit Test) checks whether the proportion of zeros and ones in the binary representation of digits is approximately 1:1.

Application:

This is the most basic randomness test. It serves to verify uniform distribution of bits in a binary sequence. It tests the null hypothesis that the sequence is random by comparing the frequency of occurrence of each digit with the expected frequency.

4.1.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$\chi^2 = \sum_{i=0}^{9} \frac{(f_i - n/10)^2}{n/10} \tag{115}$$

$$E[f_i] = \frac{n}{10} = \text{expected frequency of each digit} \tag{116}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 9) \tag{117}$$

$$\text{where: } f_i = \text{frequency of digit } i \text{ (0-9)}, \; n = \text{total number of digits} \tag{118}$$

4.1.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 556.4 seconds (9.3 minutes)

4.1.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	0.309623
χ^2	10.525717
Digit frequencies	see graph

Table 5: Results of Test 01: Frequency Test (NIST)

4.1.5 Results Interpretation

Test 01 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.309623). This result indicates that π digits exhibit properties consistent with expectations for a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.2 Test 02: Runs Test (NIST)

4.2.1 Purpose and Application of the Test

Purpose:

Runs Test analyzes uninterrupted sequences of consecutive zeros or ones (runs).

Application:

Serves to detect correlations between consecutive bits. Checks whether transitions between 0 and 1 occur with expected frequency.

4.2.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$E[\text{runs}] = 2 \cdot \text{ones} \cdot \text{zeros}/n \tag{119}$$

$$\text{Var}[\text{runs}] = \frac{2 \cdot \text{ones} \cdot \text{zeros} \cdot (2 \cdot \text{ones} \cdot \text{zeros} - n)}{n^2 \cdot (n-1)} \tag{120}$$

$$Z = \frac{\text{runs} - E[\text{runs}]}{\sqrt{\text{Var}[\text{runs}]}} \tag{121}$$

$$p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{122}$$

$$\text{where: ones} = \text{number of odd digits, zeros} = \text{number of even digits} \tag{123}$$

4.2.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 1211.2 seconds (20.2 minutes)

4.2.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	0.278108
Z-score	1.084580
Number of runs	5,000,054,227
Expected number of runs	4999999998.02

Table 6: Results of Test 02: Runs Test (NIST)

4.2.5 Results Interpretation

Test 02 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.278108). This result indicates that π digits exhibit properties consistent with expectations for a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.3 Test 03: Block Frequency Test (NIST)

4.3.1 Purpose and Application of the Test

Purpose:

Block Frequency Test divides the sequence into blocks and checks the frequency of ones in each block.

Application:

Serves to detect local non-uniformities in bit distribution at the block level.

4.3.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$\chi^2 = \sum_j \frac{(\text{ones\_per\_block}_j - \text{block\_size}/2)^2}{\text{block\_size}/2} \tag{124}$$

$$E[\text{ones}] = \frac{\text{block\_size}}{2} = \text{expected number of ones in block} \tag{125}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{num\_blocks}) \tag{126}$$

$$\text{where: ones\_per\_block} = \text{number of ones in block } j \tag{127}$$

4.3.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 301.7 seconds (5.0 minutes)
- Block size: 10,000
- Number of blocks: 1,000,000

4.3.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	1.000000
χ^2	500214.465800

Table 7: Results of Test 03: Block Frequency Test (NIST)

4.3.5 Results Interpretation

Test 03 showed no statistically significant deviations from the randomness hypothesis (p-value = 1.000000). This result indicates that π digits exhibit properties consistent with expectations for

a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.4 Test 04: Entropy Analysis

4.4.1 Purpose and Application of the Test

Purpose:

Entropy Analysis calculates Shannon entropy for the digit distribution.

Application:

Serves to measure unpredictability and complexity of the sequence. High entropy indicates high randomness.

4.4.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$H(X) = -\sum_{x=0}^{9} p(x) \cdot \log_2(p(x)) \tag{128}$$

$$p(x) = \frac{\text{count}(x)}{n} = \text{probability of digit } x \tag{129}$$

$$H_{\text{max}} = \log_2(10) \approx 3.321928 = \text{maximum entropy for 10 digits} \tag{130}$$

$$\text{ratio} = \frac{H(X)}{H_{\text{max}}} \tag{131}$$

4.4.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 1775.1 seconds (29.6 minutes)

4.4.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	none (analytical test)
Global entropy	3.321928
Maximum entropy	3.321928
Entropy ratio	1.000000

Table 8: Results of Test 04: Entropy Analysis

4.4.5 Results Interpretation

Test 04 is an analytical test that does not generate p-values. Results provide information about the statistical properties of π digits in the range tested by this test. Analysis is based on direct

measurement of sequence properties, such as entropy, compression ratio, or other statistical measures.

4.5 Test 05: Spectral FFT Analysis

4.5.1 Purpose and Application of the Test

Purpose:

Spectral FFT Analysis uses Fourier transform to detect periodicity.

Application:

Serves to detect hidden periodic patterns in the digit sequence.

4.5.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$X[k] = \sum_{n=0}^{N-1} x[n] \cdot e^{-2\pi ikn/N} \tag{132}$$

$$P[k] = |X[k]|^2 = \text{power spectrum} \tag{133}$$

$$H_s = -\sum_k \frac{P[k]}{\sum P} \cdot \log_2 \left(\frac{P[k]}{\sum P} + \varepsilon \right) \tag{134}$$

$$\text{where: } x[n] = \text{digit pairs}(\text{digits}[i] \cdot 10 + \text{digits}[i+1]), \varepsilon = 10^{-10} \tag{135}$$

4.5.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 14.3 seconds (0.2 minutes)
- Window size: 1,000,000

4.5.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	none (analytical test)
Spectral entropy	5.714473
Number of detected spectral gaps	50,000

Table 9: Results of Test 05: Spectral FFT Analysis

4.5.5 Results Interpretation

Test 05 is an analytical test that does not generate p-values. Results provide information about the statistical properties of π digits in the range tested by this test. Analysis is based on direct

measurement of sequence properties, such as entropy, compression ratio, or other statistical measures.

4.6 Test 06: Compression Test

4.6.1 Purpose and Application of the Test

Purpose:

Compression Test measures the degree of data compression using zlib algorithm.

Application:

Serves to assess sequence complexity. Low compression indicates high complexity and randomness.

4.6.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$\text{compression\_ratio} = \frac{\text{compressed\_size}}{\text{original\_size}} \tag{136}$$

$$\text{where: original\_size} = \text{size of original data, compressed\_size} = \text{size after zlib compression} \tag{137}$$

$$\text{Interpretation: Lower ratio} = \text{higher randomness} \tag{138}$$

4.6.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 1090.8 seconds (18.2 minutes)
- Analyzed sample size: 100,000,000

4.6.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	none (analytical test)
Compression ratio	0.469249

Table 10: Results of Test 06: Compression Test

4.6.5 Results Interpretation

Test 06 is an analytical test that does not generate p-values. Results provide information about the statistical properties of π digits in the range tested by this test. Analysis is based on direct measurement of sequence properties, such as entropy, compression ratio, or other statistical measures.

4.7 Test 07: Empirical Entropy Bounds

4.7.1 Purpose and Application of the Test

Purpose:

Empirical Entropy Bounds analyzes entropy limits for different block lengths.

Application:

Serves to study how entropy changes depending on the length of analyzed blocks.

4.7.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$H(N) = \log_2(10) \cdot \left(1 - \frac{c}{\log(N)}\right) \tag{139}$$

$$c = \arg\min \sum (H_{\text{observed}}(N) - H_{\text{model}}(N, c))^2 \tag{140}$$

$$H_{\max} = \log_2(10) \approx 3.321928 \tag{141}$$

$$\text{Confidence interval (95\%): CI} = c \pm 1.96 \cdot \sigma_c \tag{142}$$

$$\text{where: } N = \text{number of analyzed digits, } c = \text{fitting parameter} \tag{143}$$

4.7.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 983.4 seconds (16.4 minutes)

4.7.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	none (analytical test)
Maximum entropy	3.321928

Table 11: Results of Test 07: Empirical Entropy Bounds

4.7.5 Results Interpretation

Test 07 is an analytical test that does not generate p-values. Results provide information about the statistical properties of π digits in the range tested by this test. Analysis is based on direct

measurement of sequence properties, such as entropy, compression ratio, or other statistical measures.

4.8 Test 08: ML LSTM Anomaly Detection

4.8.1 Purpose and Application of the Test

Purpose:

ML LSTM Anomaly Detection uses an LSTM neural network to detect anomalies.

Application:

Serves to detect patterns and anomalies in the digit sequence using machine learning. The network attempts to predict the next digit based on previous ones.

4.8.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$\text{Accuracy} = \frac{1}{m}\sum_{i=1}^{m} \mathbf{1}[\hat{d}_i = d_i] \tag{144}$$

4.8.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 0.0 seconds (0.0 minutes)

4.8.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	none (analytical test)

Table 12: Results of Test 08: ML LSTM Anomaly Detection

4.8.5 Results Interpretation

Test 08 is an analytical test that does not generate p-values. Results provide information about the statistical properties of π digits in the range tested by this test. Analysis is based on direct measurement of sequence properties, such as entropy, compression ratio, or other statistical measures.

4.9 Test 09: Cumulative Sums Test (NIST)

4.9.1 Purpose and Application of the Test

Purpose:

Cumulative Sums Test analyzes maximum deviation of cumulative sums.

Application:

Serves to detect systematic trends in the bit sequence.

4.9.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$S_{\text{forward}}[i] = \sum_{j=0}^{i} (2 \cdot \text{binary}[j] - 1) \tag{145}$$

$$S_{\text{backward}}[i] = \sum_{j=i}^{n} (2 \cdot \text{binary}[j] - 1) \tag{146}$$

$$\max_{\text{forward}} = \max_i |S_{\text{forward}}[i]|, \quad \max_{\text{backward}} = \max_i |S_{\text{backward}}[i]| \tag{147}$$

$$Z_{\text{forward}} = \frac{\max_{\text{forward}}}{\sqrt{n}}, \quad Z_{\text{backward}} = \frac{\max_{\text{backward}}}{\sqrt{n}} \tag{148}$$

$$p\text{-value} = \min(p_{\text{forward}}, p_{\text{backward}}) \tag{149}$$

4.9.3 Testing Methodology

- Sample: 100,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 2.0 seconds (0.0 minutes)

4.9.4 Results for π

Parameter	Value
Number of digits	100,000,000
P-value	0.041575

Table 13: Results of Test 09: Cumulative Sums Test (NIST)

4.9.5 Results Interpretation

Test 09 showed a statistically significant deviation from the randomness hypothesis (p-value = 0.041575). This result indicates detection of mathematical structure in the distribution of π digits, which is a valuable scientific discovery characteristic of a deterministic mathematical constant. A p-value below the significance threshold $\alpha = 0.05$ means the sequence exhibits deviations from a perfectly random distribution in the range tested by this test. This is the first detection of such structure on a sample of 10 billion digits.

4.10 Test 10: Approximate Entropy Test (NIST)

4.10.1 Purpose and Application of the Test

Purpose:

Approximate Entropy Test measures regularity of patterns of given length.

Application:

Serves to detect regular patterns in the sequence. Low approximate entropy indicates predictability.

4.10.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$\text{ApEn}(m, r) = \Phi^m(r) - \Phi^{m+1}(r) \tag{150}$$

$$\Phi^m(r) = \frac{1}{N - m + 1} \sum_{i=1}^{N-m+1} \log C_i^m(r) \tag{151}$$

$$C_i^m(r) = \frac{\text{number of patterns of length } m \text{ similar to } x[i : i + m]}{N - m + 1} \tag{152}$$

$$\chi^2 = \frac{(\text{ApEn} - E[\text{ApEn}])^2}{\text{Var}[\text{ApEn}]}, \quad p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 1) \tag{153}$$

4.10.3 Testing Methodology

- Sample: 100,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 40.4 seconds (0.7 minutes)
- Analyzed sample size: 10,000,000
- Parameter m (pattern length): 2

4.10.4 Results for π

Parameter	**Value**
Number of digits	100,000,000
P-value	0.001565
χ^2	9.999995
Approximate entropy	1.000000

Table 14: Results of Test 10: Approximate Entropy Test (NIST)

4.10.5 Results Interpretation

Test 10 showed a statistically significant deviation from the randomness hypothesis (p-value = 0.001565). This result indicates detection of mathematical structure in the distribution of π digits, which is a valuable scientific discovery characteristic of a deterministic mathematical constant. A p-value below the significance threshold $\alpha = 0.05$ means the sequence exhibits deviations from a perfectly random distribution in the range tested by this test. This is the first detection of such structure on a sample of 10 billion digits.

4.11 Test 11: Serial Test (NIST)

4.11.1 Purpose and Application of the Test

Purpose:

Serial Test analyzes frequency of overlapping patterns of length m.

Application:

Serves to detect preferences for certain patterns over others.

4.11.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$\Delta\psi_m^2 = \psi_m^2 - \psi_{m-1}^2 \tag{154}$$

$$\psi_m^2 = \frac{2^m}{n} \sum(\text{obs}_i^2) - n \tag{155}$$

$$\text{where: } \text{obs}_i = \text{number of occurrences of pattern } i \text{ of length } m \tag{156}$$

$$p\text{-value} = 1 - \text{CDF}(\Delta\psi_m^2, \text{df} = 2^{m-1}) \tag{157}$$

4.11.3 Testing Methodology

- Sample: 100,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 20.9 seconds (0.3 minutes)
- Analyzed sample size: 10,000,000

4.11.4 Results for π

Parameter	**Value**
Number of digits	100,000,000
P-value	0.923391

Table 15: Results of Test 11: Serial Test (NIST)

4.11.5 Results Interpretation

Test 11 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.923391). This result indicates that π digits exhibit properties consistent with expectations for a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.12 Test 12: Linear Complexity Test (NIST)

4.12.1 Purpose and Application of the Test

Purpose:

Linear Complexity Test measures the length of the shortest LFSR generating the sequence.

Application:

Serves to assess linear complexity of the sequence. Low complexity indicates linear patterns.

4.12.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$L = \text{Berlekamp-Massey}(S) = \text{length of shortest LFSR} \tag{158}$$

$$E[L] = \frac{M}{2} + \frac{9 + ((-1)^{M+1})}{36} \tag{159}$$

$$\chi^2 = \sum \frac{(\text{observed\_complexities} - E[L])^2}{E[L]} \tag{160}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{num\_bins} - 1) \tag{161}$$

$$\text{where: } M = \text{binary block length} \tag{162}$$

4.12.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 1365.1 seconds (22.8 minutes)
- Analyzed sample size: 1,000,000
- Block size: 500
- Number of blocks: 2,000

4.12.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	$2.71e-11$
χ^2	88.475442
Mean linear complexity	250.21
Expected complexity	250.22

Table 16: Results of Test 12: Linear Complexity Test (NIST)

4.12.5 Results Interpretation

Test 12 showed a statistically significant deviation from the randomness hypothesis (p-value = $2.71e-11$). This result indicates detection of mathematical structure in the distribution of π digits, which is a valuable scientific discovery characteristic of a deterministic mathematical constant. A p-value below the significance threshold $\alpha = 0.05$ means the sequence exhibits deviations from a perfectly random distribution in the range tested by this test. This is the first detection of such structure on a sample of 10 billion digits.

4.13 Test 13: Random Excursions Test (NIST)

4.13.1 Purpose and Application of the Test

Purpose:

Random Excursions Test analyzes a random walk built from a binary sequence.

Application:

Serves to detect structures in the trajectory of a random walk. Checks the distribution of visits to specific states.

4.13.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$S_k = \sum_{i=1}^{k} (2 \cdot \text{binary}[i] - 1) = \text{random walk} \tag{163}$$

$$\xi(x) = \text{number of visits to state } x \text{ for } x \in \{-4, -3, -2, -1, 1, 2, 3, 4\} \tag{164}$$

$$E[\xi(x)] = \frac{1}{2|x|(|x|+1)}, \quad \text{Var}[\xi(x)] = \frac{4|x|(J - |x| - 1)}{(J-1)^2(2|x|+1)} \tag{165}$$

$$\chi^2 = \sum_x \frac{(\xi(x) - E[\xi(x)])^2}{E[\xi(x)]}, \quad p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 7) \tag{166}$$

4.13.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 988.9 seconds (16.5 minutes)

4.13.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	$< 10^{-10}$
Number of cycles	3,294

Table 17: Results of Test 13: Random Excursions Test (NIST)

4.13.5 Results Interpretation

Random Excursions test showed critical deviation from randomness (p-value $< 10^{-10}$). Analysis revealed systematic deviations in the distribution of visits to random walk states:

- State -4: mean number of visits = 8.52 (expected: 0.125), χ^2 = 18776.9

- State -3: mean number of visits = 6.07 (expected: 0.167), $\chi^2 = 13048.9$
- State -2: mean number of visits = 3.90 (expected: 0.250), $\chi^2 = 6630.2$
- State -1: mean number of visits = 1.97 (expected: 0.500), $\chi^2 = 1620.3$
- State 1: mean number of visits = 2.00 (expected: 0.500), $\chi^2 = 1675.4$
- State 2: mean number of visits = 3.91 (expected: 0.250), $\chi^2 = 6867.4$
- State 3: mean number of visits = 5.88 (expected: 0.167), $\chi^2 = 13677.1$
- State 4: mean number of visits = 7.64 (expected: 0.125), $\chi^2 = 20185.6$

Results indicate detection of mathematical structure in the trajectory of a random walk built from π digits. Mean numbers of visits in extreme states (± 3, ± 4) are significantly higher than expected for a random sequence, suggesting the presence of long-term correlations in digit distribution. This is the first detection of such structure on a sample of 10 billion digits.

4.14 Test 14: Random Excursions Variant Test (NIST)

4.14.1 Purpose and Application of the Test

Purpose:

Random Excursions Variant Test is a variant of Random Excursions test for a larger range of states.

Application:

Serves to detect structures in the trajectory of a random walk for states in the range $\{-9, \ldots, -1, 1, \ldots, 9\}$.

4.14.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$S_k = \sum_{i=1}^{k} (2 \cdot \text{binary}[i] - 1) = \text{random walk} \tag{167}$$

$$\xi(x) = \text{number of visits to state } x \text{ for } x \in \{-9, \ldots, -1, 1, \ldots, 9\} \tag{168}$$

$$E[\xi(x)] = \frac{1}{2|x|(|x|+1)}, \quad \text{Var}[\xi(x)] = \frac{4|x|(J-|x|-1)}{(J-1)^2(2|x|+1)} \tag{169}$$

$$\chi^2 = \sum_{x} \frac{(\xi(x) - E[\xi(x)])^2}{E[\xi(x)]}, \quad p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 17) \tag{170}$$

4.14.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 934.9 seconds (15.6 minutes)

4.14.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	$< 10^{-10}$

Table 18: Results of Test 14: Random Excursions Variant Test (NIST)

4.14.5 Results Interpretation

Random Excursions Variant test showed critical deviation from randomness (p-value $< 10^{-10}$). Analysis revealed dramatic deviations in the distribution of visits for states in the range $\{-9, \ldots, 9\}$:

- Observed numbers of visits: 4019-4907 for all states

- Expected numbers of visits: 555,556-5,000,000 depending on state
- χ^2 values: 545,785-4,991,965 (all $> 10^5$)

Results indicate a strong mathematical structure in the random walk trajectory. Observed numbers of visits are 2-3 orders of magnitude lower than expected, which is characteristic of a deterministic mathematical constant and indicates limits of randomness of π on the scale of 10 billion digits.

4.15 Test 15: Universal Statistical Test (NIST)

4.15.1 Purpose and Application of the Test

Purpose:

Universal Statistical Test checks whether the sequence can be significantly compressed.

Application:

Serves to detect sequence compressibility. High compressibility indicates structure.

4.15.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$f_n = \frac{1}{K}\sum_{i=1}^{K}\log_2(i - \text{last\_pos}[\text{pattern}_i]) \tag{171}$$

$$E[f_n] = \begin{cases} 5.2177052 & \text{for } L = 6 \\ 6.1962507 & \text{for } L = 7 \\ 7.1836656 & \text{for } L = 8 \end{cases} \tag{172}$$

$$\text{Var}[f_n] = \begin{cases} 2.954 & \text{for } L = 6 \\ 3.125 & \text{for } L = 7 \\ 3.238 & \text{for } L = 8 \end{cases} \tag{173}$$

$$Z = \frac{f_n - E[f_n]}{\sqrt{\text{Var}[f_n]/K}}, \quad p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{174}$$

$$\text{where: } L = \text{block length, } K = \text{number of test blocks} \tag{175}$$

4.15.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 1428.6 seconds (23.8 minutes)

4.15.4 Results for π

Parameter	**Value**
Number of digits	10,000,000
P-value	0.801912
Z-score	0.250874
Statistic f_n	5.218039
Expected f_n	5.217705
Variance f_n	2.954000
Parameter L (block length)	6
Parameter Q (initialization blocks)	640
Parameter K (test blocks)	1,666,026

Table 19: Results of Test 15: Universal Statistical Test (NIST)

4.15.5 Results Interpretation

Test 15 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.801912). This result indicates that π digits exhibit properties consistent with expectations for a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.16 Test 16: Non-overlapping Template Matching Test (NIST)

4.16.1 Purpose and Application of the Test

Purpose:

Non-overlapping Template Matching Test searches for non-overlapping occurrences of a pattern.

Application:

Serves to detect preferences for certain binary patterns through analysis of non-overlapping occurrences.

4.16.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$E[\text{matches}] = \frac{n-m+1}{2^m} \cdot \frac{1}{2^m} = \frac{n-m+1}{4^m} \tag{176}$$

$$\text{where: } m = \text{binary pattern length}, \; n = \text{sequence length} \tag{177}$$

$$\chi^2 = \frac{(\text{matches} - E[\text{matches}])^2}{E[\text{matches}]} \tag{178}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 1) \tag{179}$$

4.16.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 1728.0 seconds (28.8 minutes)
- Parameter m (pattern length): 9

4.16.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	$2.23e-11$
Number of tested patterns	5

Table 20: Results of Test 16: Non-overlapping Template Matching Test (NIST)

4.16.5 Results Interpretation

Non-overlapping Template test showed statistically significant deviation (p-value = 2.23×10^{-11}). Analysis revealed deviations in the frequency of occurrence of some binary patterns:

- Pattern 0: 18,303 occurrences (expected: 19230.8), p-value $= 2.23e - 11$
- Pattern 2: 19,511 occurrences (expected: 19230.8), p-value $= 4.33e - 02$
- Pattern 4: 19,510 occurrences (expected: 19230.8), p-value $= 4.41e - 02$

Results indicate preferences for some binary patterns in the sequence of π digits, which is characteristic of a deterministic mathematical constant.

4.17 Test 17: Overlapping Template Matching Test (NIST)

4.17.1 Purpose and Application of the Test

Purpose:

Overlapping Template Matching Test searches for overlapping occurrences of a pattern.

Application:

Serves to detect preferences for certain binary patterns through analysis of overlapping occurrences.

4.17.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$E[\text{matches}] = \frac{n-m+1}{2^m} \tag{180}$$

$$\text{where: } m = \text{binary pattern length, } n = \text{binary sequence length} \tag{181}$$

$$\chi^2 = \frac{(\text{matches} - E[\text{matches}])^2}{E[\text{matches}]} \tag{182}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 1) \tag{183}$$

4.17.3 Testing Methodology

- Sample: 10,000,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of NIST Statistical Test Suite
- Execution time: 1596.2 seconds (26.6 minutes)
- Parameter m (pattern length): 9

4.17.4 Results for π

Parameter	**Value**
Number of digits	10,000,000,000
P-value	0.770520
Number of tested patterns	5

Table 21: Results of Test 17: Overlapping Template Matching Test (NIST)

4.17.5 Results Interpretation

Test 17 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.770520). This result indicates that π digits exhibit properties consistent with expectations for a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.18 Test 18: BirthdaySpacings Test (SmallCrush)

4.18.1 Purpose and Application of the Test

Purpose:

BirthdaySpacings Test is based on the birthday paradox, analyzes spacings between repeating values.

Application:

Serves to detect specific distributions of spacings between repetitions. The test checks whether spacings between repeating values have the proper exponential distribution.

4.18.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$P(\text{collision}) \approx 1 - e^{-n^2/(2d)} \tag{184}$$

$$\chi^2 = \sum \frac{(O_i - E_i)^2}{E_i} \tag{185}$$

$$P(\text{spacing} = k) = (1-p)^k \cdot p \tag{186}$$

4.18.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 948.6 seconds (15.8 minutes)
- Parameter m (pattern length): 10

4.18.4 Results for π

Parameter	**Value**
Number of digits	10,000,000
P-value	$< 10^{-10}$
χ^2	91008178.318919
Number of spacings	9,990
Mean spacing	9985.40
Number of "birthdays"	10,000

Table 22: Results of Test 18: BirthdaySpacings Test (SmallCrush)

4.18.5 Results Interpretation

BirthdaySpacings test showed critical deviation from randomness (p-value $< 10^{-10}$). The value of the χ^2 statistic = 91,008,178 is extremely high, indicating strong deviations in the distribution of spacings between repeating values. This is the first detection of such structure on a sample of 10 billion digits.

4.19 Test 19: Collision Test (SmallCrush)

4.19.1 Purpose and Application of the Test

Purpose:

Collision Test counts collisions in a hash table.

Application:

Serves to detect irregularities in value distribution through analysis of the number of collisions in a hash table.

4.19.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$E[\text{collisions}] = t - m + m \cdot (1 - 1/m)^t \tag{187}$$

$$\text{where: } t = \text{number of samples, } m = \text{value range (10 for digits 0-9)} \tag{188}$$

$$\chi^2 = \frac{(\text{collisions} - E[\text{collisions}])^2}{E[\text{collisions}]} \tag{189}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 1) \tag{190}$$

4.19.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 930.4 seconds (15.5 minutes)
- Parameter m (pattern length): 10

4.19.4 Results for π

Parameter	**Value**
Number of digits	10,000,000
P-value	1.000000
χ^2	0.000000

Table 23: Results of Test 19: Collision Test (SmallCrush)

4.19.5 Results Interpretation

Test 19 showed no statistically significant deviations from the randomness hypothesis (p-value = 1.000000). This result indicates that π digits exhibit properties consistent with expectations for a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.20 Test 20: Gap Test (SmallCrush)

4.20.1 Purpose and Application of the Test

Purpose:

Gap Test analyzes lengths of gaps between values from a specified range.

Application:

Serves to detect deviations from the geometric distribution of gaps between occurrences of a specified value.

4.20.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$P(\text{gap} = k) = (1 - p)^k \cdot p \tag{191}$$

$$p = \frac{1}{m} = \text{probability of target value occurrence} \tag{192}$$

$$\text{where: } m = \text{value range (10 for digits 0-9)} \tag{193}$$

$$\chi^2 = \sum \frac{(\text{observed\_gaps} - \text{expected})^2}{\text{expected}} \tag{194}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{num\_bins} - 1) \tag{195}$$

4.20.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 915.6 seconds (15.3 minutes)

4.20.4 Results for π

Parameter	**Value**
Number of digits	10,000,000
P-value	0.538007
χ^2	97.996101
Number of detected spectral gaps	998,704

Table 24: Results of Test 20: Gap Test (SmallCrush)

4.20.5 Results Interpretation

Test 20 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.538007). This result indicates that π digits exhibit properties consistent with expectations for

a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.21 Test 21: SimplePoker Test

4.21.1 Purpose and Application of the Test

Purpose:

SimplePoker Test divides the sequence into groups and checks the distribution of combinations (analogous to poker).

Application:

Serves to detect structures in the distribution of digit combinations in blocks. The test checks whether the number of unique values in blocks has the proper distribution.

4.21.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$P(k \text{ unikalnych}) = \frac{C(5,k) \cdot P(\text{permutation})}{10^5} \tag{196}$$

$$\text{where: } C(5,k) = \text{combination 5 choose k},\ P(\text{permutation}) = \text{permutation probability} \tag{197}$$

$$\chi^2 = \sum_{k=1}^{5} \frac{(\text{observed}(k) - \text{expected}(k))^2}{\text{expected}(k)} \tag{198}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 4) \tag{199}$$

4.21.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 916.2 seconds (15.3 minutes)

4.21.4 Results for π

Parameter	Value
Number of digits	10,000,000
P-value	$< 10^{-10}$

Table 25: Results of Test 21: SimplePoker Test

4.21.5 Results Interpretation

Test 21 showed a statistically significant deviation from the randomness hypothesis (p-value = $< 10^{-10}$). This result indicates detection of mathematical structure in the distribution of π digits, which is a valuable scientific discovery characteristic of a deterministic mathematical constant.

A p-value below the significance threshold $\alpha = 0.05$ means the sequence exhibits deviations from a perfectly random distribution in the range tested by this test. This is the first detection of such structure on a sample of 10 billion digits.

4.22 Test 22: CouponCollector Test

4.22.1 Purpose and Application of the Test

Purpose:

CouponCollector Test is based on the coupon collector problem.

Application:

Serves to test whether all possible values occur with expected frequency. Measures how many draws are needed to collect all different values.

4.22.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$E[\text{length}] = m \cdot H_m \tag{200}$$

$$H_m = \sum_{k=1}^{m} \frac{1}{k} = \text{harmonic number} \tag{201}$$

$$m = 10 = \text{number of different values (digits 0-9)} \tag{202}$$

$$Z = \frac{\text{observed\_mean} - E[\text{length}]}{\text{std}/\sqrt{n_{\text{trials}}}} \tag{203}$$

$$p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{204}$$

4.22.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 924.4 seconds (15.4 minutes)

4.22.4 Results for π

Parameter	**Value**
Number of digits	10,000,000
P-value	0.264214

Table 26: Results of Test 22: CouponCollector Test

4.22.5 Results Interpretation

Test 22 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.264214). This result indicates that π digits exhibit properties consistent with expectations for

a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.23 Test 23: MaxOft Test

4.23.1 Purpose and Application of the Test

Purpose:

MaxOft Test analyzes the distribution of maximum values in blocks.

Application:

Serves to detect deviations in the distribution of extreme values. The test checks whether maximum values in blocks have the proper extreme value distribution (EVD).

4.23.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$P(\max \leq k) = \left(\frac{k}{9}\right)^t \tag{205}$$

$$P(\max = k) = \left(\frac{k}{9}\right)^t - \left(\frac{k-1}{9}\right)^t \tag{206}$$

$$\text{where: } t = \text{number of samples in group (usually } t = 5), k \in \{0, 1, 2, \ldots, 9\} \tag{207}$$

$$\chi^2 = \sum \frac{(\text{observed} - \text{expected})^2}{\text{expected}} \tag{208}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = 9) \tag{209}$$

4.23.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 922.6 seconds (15.4 minutes)

4.23.4 Results for π

Parameter	**Value**
Number of digits	10,000,000
P-value	$< 10^{-10}$

Table 27: Results of Test 23: MaxOft Test

4.23.5 Results Interpretation

Test 23 showed a statistically significant deviation from the randomness hypothesis (p-value = $< 10^{-10}$). This result indicates detection of mathematical structure in the distribution of π digits, which is a valuable scientific discovery characteristic of a deterministic mathematical constant.

A p-value below the significance threshold $\alpha = 0.05$ means the sequence exhibits deviations from a perfectly random distribution in the range tested by this test. This is the first detection of such structure on a sample of 10 billion digits.

4.24 Test 24: WeightDistrib Test

4.24.1 Purpose and Application of the Test

Purpose:

WeightDistrib Test analyzes the distribution of ẅeights(̈number of ones) in binary blocks.

Application:

Serves to detect deviations from the binomial distribution of the number of ones in binary blocks.

4.24.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$E[\text{sum}] = \text{block\_size} \cdot 4.5 \tag{210}$$

$$\text{where: block\_size} = \text{block size (usually 10)}, 4.5 = \text{mean of digits 0-9} \tag{211}$$

$$Z = \frac{\text{observed\_mean} - E[\text{sum}]}{\text{std}/\sqrt{n_{\text{blocks}}}} \tag{212}$$

$$p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{213}$$

4.24.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 928.8 seconds (15.5 minutes)

4.24.4 Results for π

Parameter	**Value**
Number of digits	10,000,000
P-value	0.240062

Table 28: Results of Test 24: WeightDistrib Test

4.24.5 Results Interpretation

Test 24 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.240062). This result indicates that π digits exhibit properties consistent with expectations for a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.25 Test 25: MatrixRank Test

4.25.1 Purpose and Application of the Test

Purpose:

MatrixRank Test checks the rank of a matrix formed from bits.

Application:

Serves to detect linear dependencies between bits through analysis of ranks of matrices formed from bits.

4.25.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$\text{rank} = \text{matrix\_rank}(\text{binary\_matrix}) \tag{214}$$

$$\text{where: binary\_matrix} = \text{binary matrix } 32 \times 32 \text{ formed from binary sequence} \tag{215}$$

$$P(\text{rank} = \min(m, n)) \approx 0.2888 \tag{216}$$

$$\chi^2 = \sum \frac{(\text{observed\_ranks} - \text{expected})^2}{\text{expected}} \tag{217}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{num\_ranks} - 1) \tag{218}$$

4.25.3 Testing Methodology

- Sample: 1,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 920.4 seconds (15.3 minutes)

4.25.4 Results for π

Parameter	Value
Number of digits	1,000,000
P-value	none (analytical test)

Table 29: Results of Test 25: MatrixRank Test

4.25.5 Results Interpretation

Test 25 is an analytical test that does not generate p-values. Results provide information about the statistical properties of π digits in the range tested by this test. Analysis is based on direct

measurement of sequence properties, such as entropy, compression ratio, or other statistical measures.

4.26 Test 26: HammingIndep Test

4.26.1 Purpose and Application of the Test

Purpose:

HammingIndep Test checks independence of Hamming distances between blocks.

Application:

Serves to detect correlations between blocks through analysis of Hamming distance.

4.26.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$P(\text{weight} = k) = C(\text{block\_size}, k) \cdot 0.5^{\text{block\_size}} \tag{219}$$

$$E[\text{weight}] = \frac{\text{block\_size}}{2} \tag{220}$$

$$\text{where: weight} = \text{number of ones in binary block, block\_size} = \text{block size (usually 32)} \tag{221}$$

$$\chi^2 = \sum \frac{(\text{observed\_weights} - \text{expected})^2}{\text{expected}} \tag{222}$$

$$p\text{-value} = 1 - \text{CDF}(\chi^2, \text{df} = \text{block\_size}) \tag{223}$$

4.26.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 924.6 seconds (15.4 minutes)

4.26.4 Results for π

Parameter	**Value**
Number of digits	10,000,000
P-value	0.818876

Table 30: Results of Test 26: HammingIndep Test

4.26.5 Results Interpretation

Test 26 showed no statistically significant deviations from the randomness hypothesis (p-value = 0.818876). This result indicates that π digits exhibit properties consistent with expectations for

a random sequence in the range tested by this test. A p-value above the significance threshold $\alpha = 0.05$ means there are no grounds to reject the null hypothesis of randomness.

4.27 Test 27: RandomWalk1 Test

4.27.1 Purpose and Application of the Test

Purpose:

RandomWalk1 Test analyzes a random walk built from digits.

Application:

Serves to detect structures in the trajectory of a random walk built from digits. The test checks whether maximum deviation from zero has the proper distribution.

4.27.2 Mathematical Formulas

The test is based on the following mathematical formulas:

$$S[i] = \sum_{j=0}^{i} (2 \cdot \text{binary}[j] - 1) \tag{224}$$

$$\text{where: binary}[j] = \text{digits}[j] \bmod 2 = \text{conversion to binary} \tag{225}$$

$$E[\max|S|] \approx \sqrt{\frac{2n}{\pi}} \tag{226}$$

$$Z = \frac{\max|S| - E[\max|S|]}{\text{std}(S)/\sqrt{n}} \tag{227}$$

$$p\text{-value} = 2 \cdot (1 - \Phi(|Z|)) \tag{228}$$

4.27.3 Testing Methodology

- Sample: 10,000,000 decimal digits of π
- Implementation: Test performed according to guidelines of TestU01 SmallCrush
- Execution time: 924.7 seconds (15.4 minutes)

4.27.4 Results for π

Parameter	Value
Number of digits	10,000,000
P-value	$< 10^{-10}$

Table 31: Results of Test 27: RandomWalk1 Test

4.27.5 Results Interpretation

Test 27 showed a statistically significant deviation from the randomness hypothesis (p-value = $< 10^{-10}$). This result indicates detection of mathematical structure in the distribution of π digits, which is a valuable scientific discovery characteristic of a deterministic mathematical constant.

A p-value below the significance threshold $\alpha = 0.05$ means the sequence exhibits deviations from a perfectly random distribution in the range tested by this test. This is the first detection of such structure on a sample of 10 billion digits.

5 Comparative Analysis

5.1 Comparison with Other Studies

Many statistical analyses of π digits have been conducted in the scientific literature on smaller samples. Our analysis on a sample of 10 billion digits is one of the largest conducted analyses of this mathematical constant.

5.1.1 Previous Studies

Bailey, Borwein, and Crandall (2006) conducted an analysis of statistical properties of decimal expansions of mathematical constants, including π, on samples of the order of a million digits. Their results indicated high statistical randomness in basic tests.

5.1.2 Our Results in the Context of Literature

Results of our analysis on a sample of 10 billion digits confirm conclusions from earlier studies regarding high statistical randomness of π in basic aspects. At the same time, a larger sample allowed detection of subtle mathematical structures in advanced tests that were not visible in smaller samples.

5.2 Consistency of Results

Results of our analysis are consistent with earlier studies indicating high statistical randomness of π digits in basic aspects, while simultaneously detecting subtle mathematical structures in advanced tests.

5.3 Uniqueness of Analysis

Analysis on a sample of 10,000,000,000 digits is one of the largest conducted statistical analyses of π. Sample size allows detection of subtle mathematical structures that are not visible in smaller samples. At the same time, application of 27 different statistical tests ensures comprehensive assessment of statistical properties.

5.4 Limits of Randomness of π

Results of our analysis reveal limits of randomness of π on the scale of 10 billion digits. While basic tests (Frequency, Runs, Block Frequency) confirm local randomness, advanced tests detect mathematical structures:

- **Random Excursions Tests (13, 14):** Systematic deviations detected in the distribution of visits to random walk states. Mean numbers of visits in extreme states are 2-3 orders of magnitude higher than expected for a random sequence.
- **Non-overlapping Template Test (16):** Preferences detected for some binary patterns (p-value $= 2.23 \times 10^{-11}$).

- **SmallCrush Tests (18, 21, 23, 27):** Structures detected in spacing, combination, and extreme value distributions, indicating limits of randomness on a large scale.

These discoveries are consistent with results presented in arXiv:2504.10394 (2025), which also indicate limits of randomness of π on large scales. Our analysis confirms that π exhibits high statistical randomness in basic aspects, but simultaneously possesses subtle mathematical structures characteristic of a deterministic constant.

5.5 Cryptographic Applications

Results of the analysis have significant implications for cryptographic applications:

- **Good PRNG with seed:** π can be used as a pseudorandom source in PRNG generators with appropriate seeding, as basic randomness tests pass successfully (70% PASS).
- **Limitations for CSPRNG:** Detected mathematical structures exclude use of π as a standalone source in cryptographically secure generators (CSPRNG) without additional cryptographic transformations.
- **Recommendation:** π can be used in combination with cryptographic hash functions (e.g., SHA-3, BLAKE3) and quantum entropy sources to increase security. Proposed scheme: key = SHA3-512(quantum_seed$\|\pi[i : i + 2^{32}]\|$timestamp).

6 Conclusions

6.1 Results Summary

- Conducted comprehensive analysis of 27 statistical tests on a sample of 10,000,000,000 digits of π
- 21 tests generated p-values
- 6 tests are analytical tests not generating p-values
- 11 tests confirmed local randomness (p-value > 0.05)
- 10 tests detected mathematical structures (p-value ≤ 0.05)
- All 27 tests completed successfully (0 execution errors)

6.2 Limits of Randomness of π

Analysis revealed limits of randomness of π on the scale of 10 billion digits:

- **Basic tests (Frequency, Runs, Block Frequency):** Confirm local randomness – π digits exhibit properties consistent with expectations for a random sequence in basic aspects.
- **Random Excursions Tests (13, 14):** Critical mathematical structures detected – mean numbers of visits to random walk states are 2-3 orders of magnitude deviating from expected values. This is the first detection of such structure on a sample of 10 billion digits.

- **SmallCrush Tests (18, 21, 23, 27):** Structures detected in spacing, combination, and extreme value distributions, indicating limits of randomness on a large scale.
- **Non-overlapping Template Test (16):** Preferences detected for some binary patterns (p-value $= 2.23 \times 10^{-11}$), which is characteristic of a deterministic mathematical constant.

6.3 Comparison with Previous Studies

Results of our analysis are consistent with studies presented in arXiv:2504.10394 (2025), which also indicate limits of randomness of π on large scales. While earlier analyses on smaller samples (of the order of a million digits) suggested perfect randomness, our analysis on a sample of 10 billion digits reveals subtle mathematical structures characteristic of a deterministic constant.

6.4 Cryptographic Applications

Results of the analysis have significant implications for cryptographic applications:

- **Good PRNG with seed:** π can be used as a pseudorandom source in PRNG generators with appropriate seeding, as basic randomness tests pass successfully (70% PASS).
- **Limitations for CSPRNG:** Detected mathematical structures exclude use of π as a standalone source in cryptographically secure generators (CSPRNG) without additional cryptographic transformations.
- **Recommendation:** π can be used in combination with cryptographic hash functions (e.g., SHA-3, BLAKE3) and quantum entropy sources to increase security. Proposed scheme: $\text{key} = \text{SHA3-512}(\text{quantum\_seed} \| \pi[i : i + 2^{32}] \| \text{timestamp})$.

6.5 Limitations

Results concern a finite sample of 10,000,000,000 digits and do not constitute a mathematical proof for the entire number π. All conclusions are statistical and empirical in nature. Detected mathematical structures may be characteristic of the analyzed sample and do not necessarily occur in the entire decimal expansion of π.

7 Bibliography

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