

Linear Congruential Method

$$X_{n+1} = (aX_n + c) \bmod m$$

Examples

1. Consider $a = c = 1$.

The sequence produced is obviously not satisfactory.

2. Consider $a = 7, c = 0, m = 32$, and $X_0 = 1$.

This generates the sequence $\{7, 17, 23, 1, 7, \text{etc.}\}$, which is also clearly unsatisfactory. Of the 32 possible values, only four are used; thus, the sequence is said to have a period of 4.

3. If, instead, we change the value of a to 5, then the sequence is $\{5, 25, 29, 17, 21, 9, 13, 1, 5, \text{etc.}\}$, which increases the period to 8.

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The procedure is as follows.

1. First, choose two large prime numbers, p and q , that both have a remainder of 3 when divided by 4. That is,

$$p = q = 3 \pmod{4} \text{ it means } (p \bmod 4) = (q \bmod 4) = 3.$$

For example, prime numbers 7 and 11 satisfy $7 = 11 = 3 \pmod{4}$.

2. Let $n = p * q$.

3. Next, choose a random number s , such that s is relatively prime to n ; this is equivalent to saying that neither p nor q is a factor of s .