

Monte Carlo Simulations (MA323) Lab 11

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Run the code using - python3 180123021.py

The point set $\{x_1, x_2, \dots, x_n\}$ is generated using a Linear congruence generator with $a = 1229$, $b = 9$, $m = 2048$, $x_0 = 417$.

$$x_{n+1} = (ax_n + b) \% m$$

$$u_{n+1} = x_{n+1} / m$$

The value of n (number of elements in the sequence) is taken to be $m-1$ as it would be the period of the LCG for the given values.

Then, the interval $[0,1]$ is divided into N uniform equal sized intervals, and the discrepancy is calculated using the formula given in the assignment.

The observed values of discrepancies are -

Value of N	Discrepancy
10	0.000830
20	0.000660
50	0.000948
100	0.000718