Random Numbers

Nwjwr Khungur Brahma

1 UNIFORM RANDOM NUMBERS

Let U be a uniform random variable between 0 and 1.

1.1 Generate 10^6 samples of U using a C program and save into a file called uni.dat .
Solution: Download the following files and execute the C program.

```
wget https://github.com/Nwjwrbrh/
    Random_numbers/blob/main/1.1/exrand.c
wget https://github.com/Nwjwrbrh/
    Random_numbers/blob/main/1.1/coeffs.h
```

Use the below command in the terminal to run the code

```
cc exrand.c −lm
./a.out
```

1.2 Load the uni.dat file into python and plot the empirical CDF of U using the samples in uni.dat. The CDF is defined as

$$F_U(x) = \Pr(U \le x) \qquad (1.1)$$

Solution: The graph 1.2 is obtained by running the below code

```
wget https://github.com/Nwjwrbrh/
    Random_numbers/blob/main/1.2/uni_cdf.
    py
```

Run the following command in the terminal to run the code.
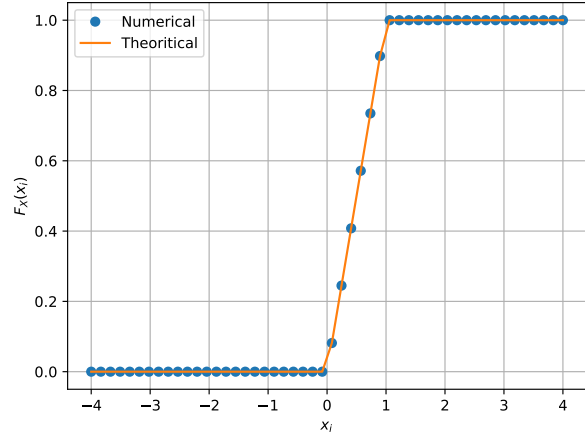
```
python3 uni_cdf.py
```


Fig. 1.2: The CDF of U

1.3 Find a theoretical expression for $F_U(x)$.
Solution: Since U is an uniform random variable distribution, $P_U(x_i) = P_U(x_j) = k$, $\forall i, j$
So CDF of $P_U(x) = F_U(x)$

$$= \int P_U(x)dx \qquad (1.2)$$

$$= \int k\,dx \qquad (1.3)$$

$$\text{wkt} \int_0^1 k\,dx = 1 \qquad (1.4)$$

$$\therefore k = 1 \qquad (1.5)$$

$$\therefore F_U(x) = x \qquad (1.6)$$

1.4 The mean of U is defined as

$$E[U] = \frac{1}{N}\sum_{i=1}^{N} U_i \qquad (1.7)$$

and its variance as

$$\text{var}[U] = E[U - E[U]]^2 \qquad (1.8)$$

Write a C program to find the mean and variance of U.
Solution:

```
wget https://github.com/Nwjwrbrh/
```

Use below command to run file,

```
cc mean_var.c −lm
./a.out
```

running the code gives us Mean=0.500007, Variance=0.083301

1.5 Verify your result theoretically given that

$$E\left[U^k\right] = \int_{-\infty}^{\infty} x^k dF_U(x) \tag{1.9}$$

Solution:

$$dF_U(x) = dx \tag{1.10}$$

$$\therefore E[U^k] = \int_{-\infty}^{\infty} x^k dx \tag{1.11}$$

$$E[U] = \int_0^1 x dx = \frac{1}{2} \tag{1.12}$$

$$E[U^2] = \int_0^1 x^2 dx = \frac{1}{3} \tag{1.13}$$

$$\because P_X(x) = 0, \forall x \in (1, \infty) \cap (-\infty, 0) \tag{1.14}$$

$$Var(X) = E[U^2] - (E[U])^2 = \frac{1}{3} - \frac{1}{4} = \frac{1}{12} \tag{1.15}$$

2 CENTRAL LIMIT THEOREM

2.1 Generate 10^6 samples of the random variable

$$X = \sum_{i=1}^{12} U_i - 6 \tag{2.1}$$

using a C program, where $U_i, i = 1, 2, \ldots, 12$ are a set of independent uniform random variables between 0 and 1 and save in a file called gau.dat

Solution:

Running the above codes generates uni.dat and gau.dat file. Use the command

```
cc exrand.c −lm
./a.out
```

2.2 Load gau.dat in python and plot the empirical CDF of X using the samples in gau.dat. What properties does a CDF have?

Solution: The CDF of X is plotted in 2.2, Properties of the CDF:

- $\Phi(x) = P(Z \leq x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{x} \exp\left\{-\frac{u^2}{2}\right\} du$
- $\lim_{x \to \infty} \Phi(x) = 1, \quad \lim_{x \to -\infty} \Phi(x) = 0$
- $\Phi(0) = \frac{1}{2}$
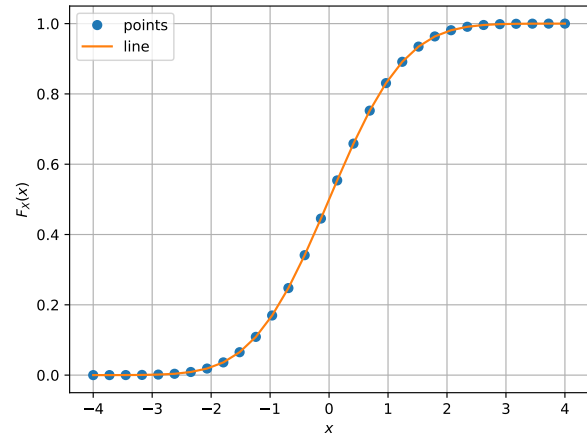- $\Phi(-x) = 1 - \Phi(x)$

Fig. 2.2: The CDF of X

2.3 Load gau.dat in python and plot the empirical PDF of X using the samples in gau.dat. The PDF of X is defined as

$$p_X(x) = \frac{d}{dx} F_X(x) \tag{2.2}$$

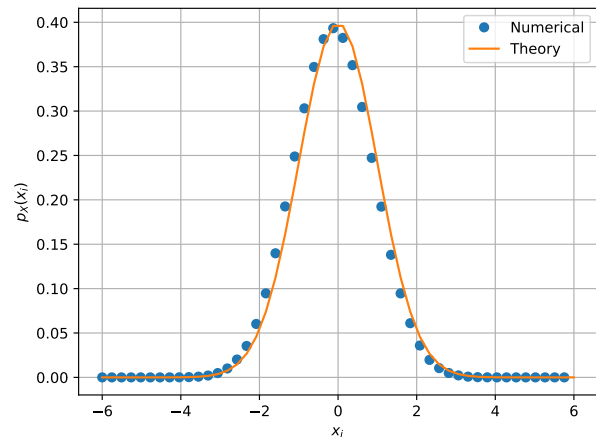What properties does the PDF have?

Fig. 2.3: The PDF of X

Solution: The PDF of X is plotted in 2.3 using the code below

```
wget https://github.com/Nwjwrbrh/
    Random_numbers/blob/main/2.3/gau_pdf
    .py
```

Use the below command to run the code:

```
python3 pdf.py
```

Properties of PDF:
- PDF is symmetric about $x = 0$

- graph is bell shaped

- mean of graph is situated at the apex point of the bell

2.4 Find the mean and variance of X by writing a C program.
Solution: Running the below code gives Mean =0.000326,Variance =1.000906

```
wget https://github.com/Nwjwrbrh/
    Random_numbers/blob/main/2.4/
    mean_var.c
```

Command used:

```
cc mean_var(gau).c −lm
./a.out
```

2.5 Given that
$$p_X(x) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right), \quad -\infty < x < \infty, \quad (2.3)$$

repeat the above exercise theoretically.
Solution: Given ,$p_X(x) = \frac{1}{\sqrt{2\pi}} e^{\frac{-x^2}{2}}$

$$E[x] = \int_{-\infty}^{\infty} x p_X(x) dx \quad (2.4)$$

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} x e^{-\frac{x^2}{2}} \quad (2.5)$$

$$\because xe^{-\frac{x^2}{2}} \text{ is a odd function,} \quad (2.6)$$
$$E[x] = 0$$

$$E[x^2] = \int_{-\infty}^{\infty} x^2 p_X(x) dx \quad (2.7)$$

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} x(xe^{-\frac{x^2}{2}}) dx \quad (2.8)$$

Using integration by parts:

$$= x \int xe^{-\frac{x^2}{2}} dx - \int \frac{d(x)}{dx} \int xe^{-\frac{x^2}{2}} dx \quad (2.9)$$

$$I = \int xe^{-\frac{x^2}{2}} \quad (2.10)$$

$$\text{Let} \frac{x^2}{2} = t \quad (2.11)$$

$$\implies xdx = dt \quad (2.12)$$

$$\implies \int e^{-t} dt = -e^{-t} + c \quad (2.13)$$

$$\therefore \int xe^{-\frac{x^2}{2}} = -e^{-\frac{x^2}{2}} + c \quad (2.14)$$

Using (2.14) in (2.9)

$$= -xe^{-\frac{x^2}{2}} + \int e^{-\frac{x^2}{2}} dx \quad (2.15)$$

$$\text{Also,} \int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} dx = \sqrt{2\pi} \quad (2.16)$$

$$\therefore \text{ substituting limits we get, } E[x^2] = 1 \quad (2.17)$$

$$Var(X) = E[x^2] - (E[x])^2 = 1 - 0 \quad (2.18)$$

3 FROM UNIFORM TO OTHER

3.1 Generate samples of
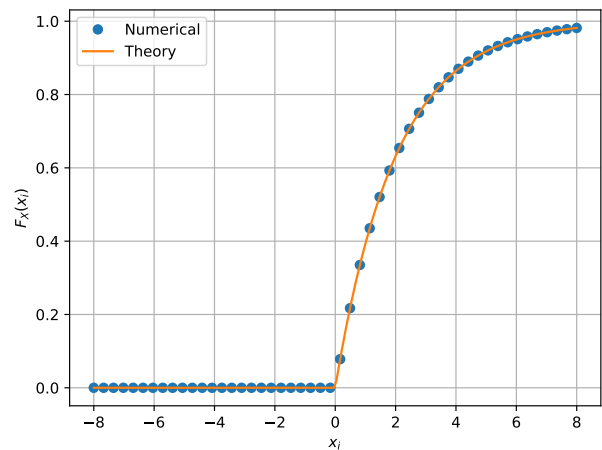$$V = -2\ln(1 - U) \quad (3.1)$$

and plot its CDF.

Fig. 3.1: CDF for (3)

Solution: Running the below code generates samples of V from file uni.dat(U).

```
wget https://github.com/Nwjwrbrh/
    Random_numbers/blob/main/3.1/V.py
```

Use the below command in the terminal to run the code:

```
python3 V.py
```

Now these samples are used to plot (**??**) by running the below code,

```
wget https://github.com/Nwjwrbrh/
    Random_numbers/blob/main/3.1/V_cdf.
    py
```

Use the below command to run the code:

```
python3 V_cdf.py
```

3.2 Find a theoretical expression for $F_V(x)$.

$$F_V(x) = P(V \leq x) \tag{3.2}$$
$$= P(-2ln(1 - U) \leq x) \tag{3.3}$$
$$= P(1 - e^{\frac{-x}{2}} \geq U) \tag{3.4}$$
$$P(U < x) = \int_0^x dx = x \tag{3.5}$$
$$\therefore P(1 - e^{\frac{-x}{2}} \geq U) = 1 - e^{\frac{-x}{2}}, \forall x \geq 0 \tag{3.6}$$