

Properties of Random Numbers

- Randomness

- Uniformity

- distribution of bits in the sequence should be uniform

- Independence

- no one subsequence in the sequence can be inferred from the others

- Unpredictable

- satisfies the "next-bit test"

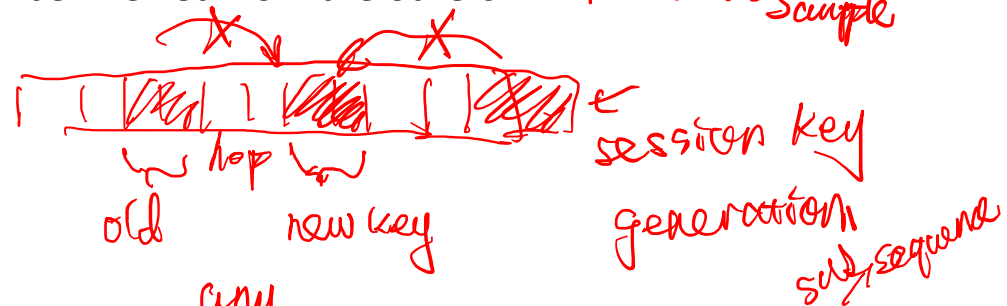


1 0 1 0 0 1 0 1

consecutive

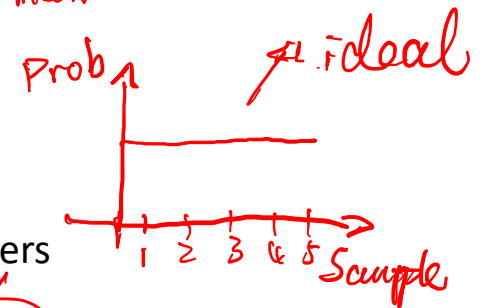
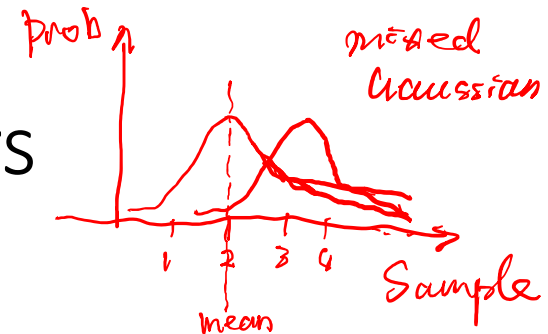
~~Markov~~

Markov Process



$$P(AB) = P(A) \cdot P(B)$$

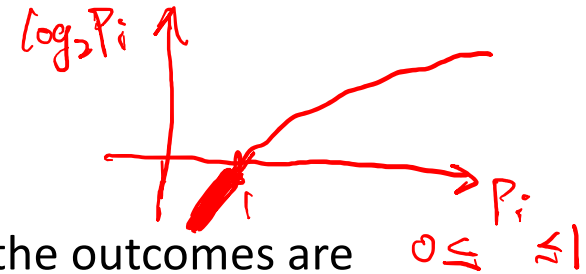
independent



Entropy

- A measure of uncertainty

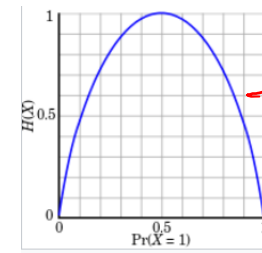
- In other words, a measure of how unpredictable the outcomes are
- **High entropy** = unpredictable outcomes = desirable in cryptography
- The uniform distribution has the highest entropy (every outcome equally likely, e.g. fair coin toss)
- Usually measured in bits (so 3 bits of entropy = uniform, random distribution over 8 values)



$$H = - \sum_i p_i \log_2(p_i)$$

Handwritten annotations for the equation:

- ≥ 0 above the minus sign.
- \log_2 above the \log_2 in the formula.
- probability of value i with an arrow pointing to p_i .
- Entropy of an information source below the equation.
- entropy with an arrow pointing to the H .



$n=2$

$$H = - \sum_{i=1}^{n=8} P_i \log_2(P_i) \quad \checkmark$$

$$\frac{dH}{dP_i} = 0 \Rightarrow P_i^* = \frac{1}{n}$$

$$= - \left[\underbrace{\frac{1}{8} \log_2 \frac{1}{8}}_{1 \text{ value}} + \underbrace{0}_{2 \text{ values}} + \underbrace{\frac{1}{16} \log_2 \frac{1}{16}}_{3 \text{ values}} + \dots + \underbrace{\frac{3}{16} \log_2 \frac{3}{16}}_{8 \text{ values}} \right]$$

$$= - \left[-\frac{3}{8} - \frac{4}{16} - \frac{2}{4} - \frac{3}{8} - 0.65 - \frac{4}{16} - 0.65 \right] \quad \text{t period}$$

$$= 2.234$$

$$\begin{aligned} \text{ideal } H &= - \sum_{i=1}^8 \frac{1}{8} \log_2 \frac{1}{8} \\ &= - 8 \cdot \frac{1}{8} \log_2 \frac{1}{8} \\ &= - 8 \cdot \frac{1}{8} (-3) = 3 \end{aligned}$$

$$8 = 2^3$$

$$H_2 = 1.24$$

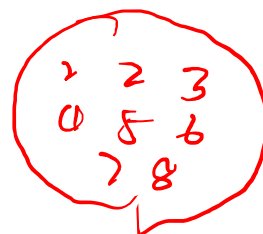
$$P_i = \frac{C_i}{\sum_{i=1}^n C_i} < 1$$

prob. \int

empirical $\sum_i P_i = 1$

true $t \rightarrow \infty$

data source random



value	prob
1 C_1	$\frac{1}{8}$
2 C_2	0
3 C_3	$\frac{1}{16}$
4	$\frac{1}{4}$
5	$\frac{1}{8}$
6	$\frac{3}{16}$
7	$\frac{1}{16}$
8	$\frac{3}{16}$

$\partial \rightarrow$ partial derivative

$$\frac{dH}{dp_i} = - \sum_{i=1}^n \left[\log_2(p_i) + p_i \cdot \frac{d \log_2 p_i}{dp_i} \right]$$

$$\frac{d \log_2 x}{dx} = \left(\frac{1}{x} \right) \rightarrow \text{search}$$

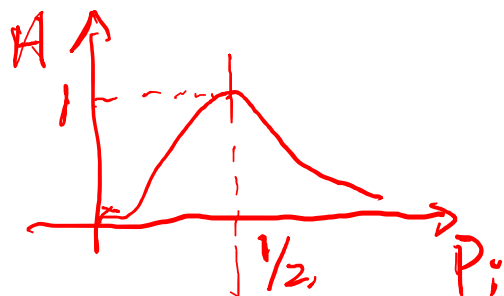
$$= 0$$

$$p_i = \frac{1}{n}$$

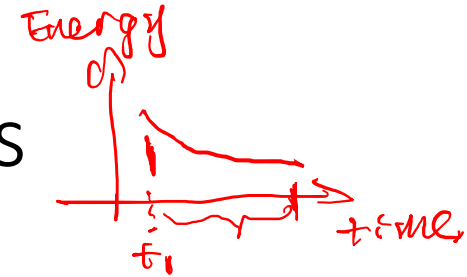
$$\sum_{i=1}^n \frac{1}{2} \cdot \log_2 \frac{1}{2}$$

$$2^1 = 2$$

$$n=2$$



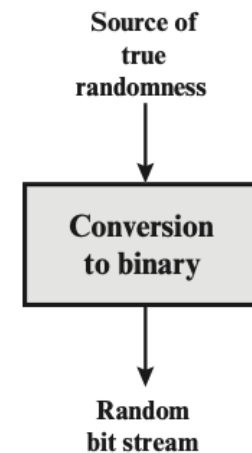
True random numbers generators



- Several sources of randomness – natural sources of randomness

- ✓ • decay times of radioactive materials
- electrical noise from a resistor or semiconductor *→ thermal noise, electron movement*
- radio channel or audible noise
- keyboard timings
- disk electrical activity
- ✓ • mouse movements
- Physical unclonable function (PUF) *→ Prof. Zhang*

- Some are better than others



(a) TRNG

Combining sources of randomness

- Suppose r_1, r_2, \dots, r_k are random numbers from different sources.

E.g.,

r_1 = electrical noise from a resistor or semiconductor

r_2 = sample of hip-hop music on radio

r_3 = clock on computer

$$b = r_1 \oplus r_2 \oplus \dots \oplus r_k$$

If any one of r_1, r_2, \dots, r_k is truly random, then so is b

output

Many poor sources + 1 good source = good entropy

Pseudorandom Number Generators (PRNGs)

- True randomness is expensive
- **Pseudorandom number generator (PRNGs)**: An algorithm that uses a little bit of true randomness to generate a lot of random-looking output
 - Also called **deterministic random bit generators (DRBGs)**
- PRNGs are deterministic: Output is generated according to a set algorithm
 - However, for an attacker who can't see the internal state, the output is *computationally **indistinguishable*** from true randomness