

## Assignment 9

Name - Abhishek Agrahari

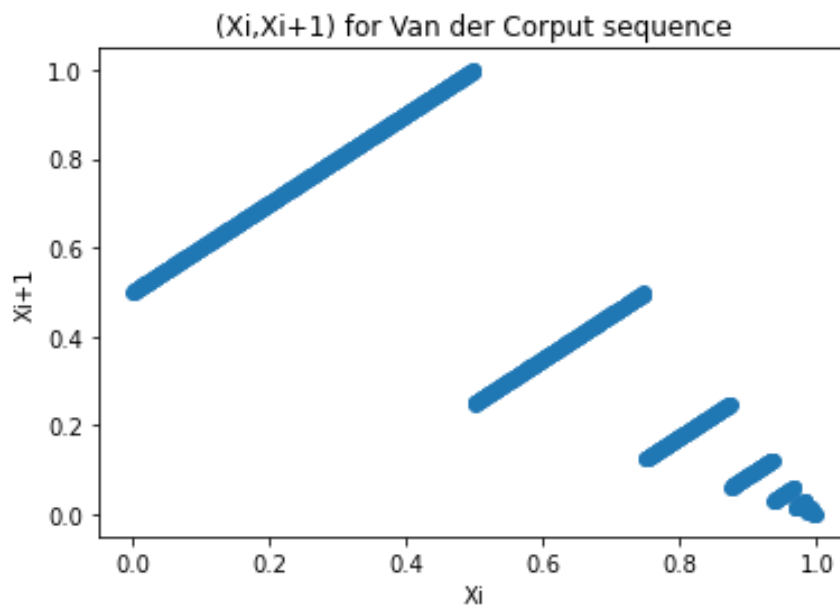
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### Question 1

First 25 values of the Van der Corput sequence using the radical inverse function are -

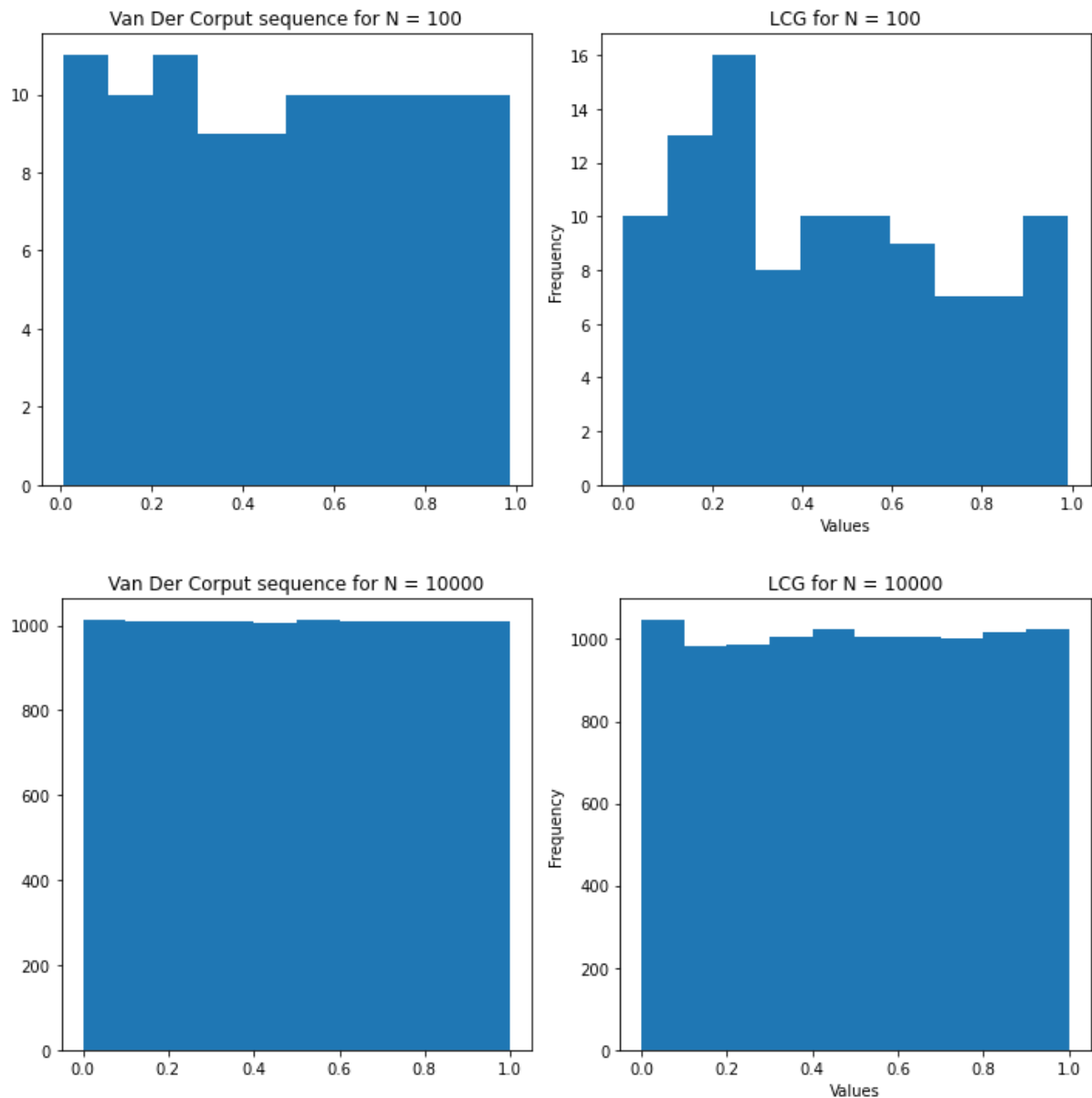
[0.5, 0.25, 0.75, 0.125, 0.625, 0.375, 0.875, 0.0625, 0.5625, 0.3125, 0.8125, 0.1875, 0.6875, 0.4375, 0.9375, 0.03125, 0.53125, 0.28125, 0.78125, 0.15625, 0.65625, 0.40625, 0.90625, 0.09375, 0.59375]

Plot of overlapping pairs  $(X_i, X_{i+1})$  for first 1000 numbers from Van der Corput sequence.



$X_{i+1}$  is mostly linearly dependent on  $X_i$  with few breakpoints.

## Question 2



Both for  $N = 100$  and  $N = 100000$ , Van der Corput have generated numbers that are more uniformly distributed as compared to LCG.

I have used the following formula for generating from LCG -

$$X_{i+1} = (a * X_i + c) \% m$$

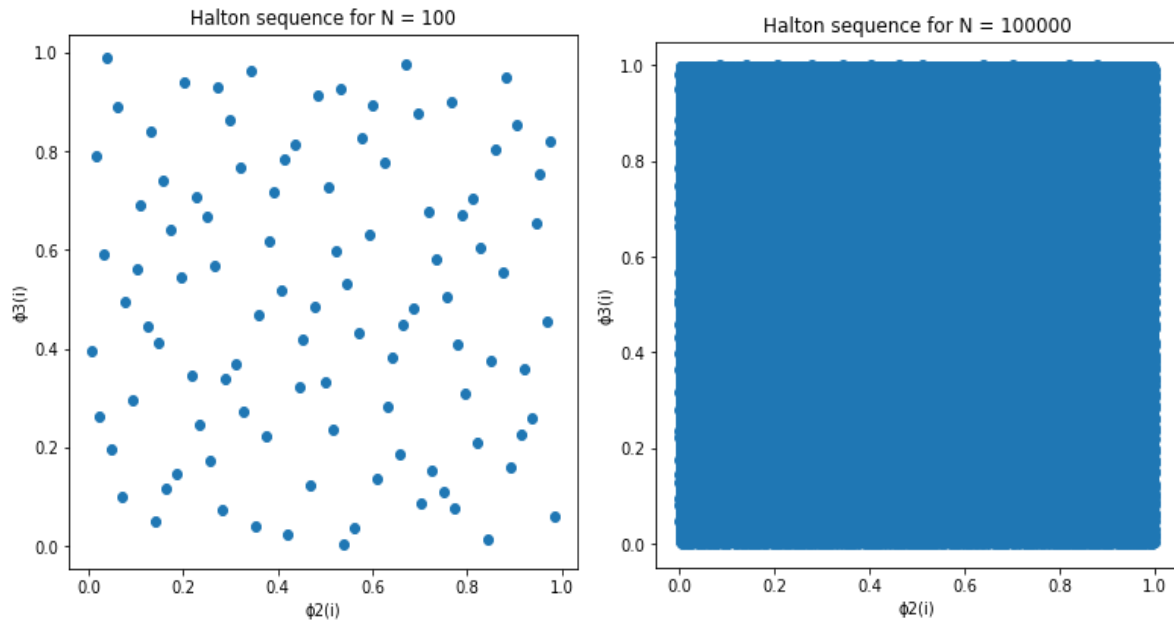
$$U_{i+1} = X_{i+1} / m$$

where I have taken  $a = 2057$ ,  $c = 1345$ ,  $m = 2^{50}$ , and  $X_0 = 3245$

### Question 3

Generated and plotted first 100 and 100000 values from the Halton sequence  $X_i = (\phi_2(i), \phi_3(i))$ .

where  $\phi_b(i) = \sum_{k=0}^{\infty} d_k b^{-k-1}$



In both the cases points are uniformly distributed in  $[0,1]^2$ .