

Experiment No.: 3

Title: Implementation of Uniformity test

Batch: B-1 Roll No.: 16010422234 Experiment No.: 3

Aim: To implement Kolmogorov –Smirnov (K S) test / Chi-square test on the random number generator implemented in experiment no 1 for uniformity testing.

Resources needed: Turbo C / Java / python

Theory

Problem Statement:

Write a function in C / C++ / java / python or macros in MS-excel to implement Kolmogorov-Smirnov (KS) / Chi-square test.

Concepts:

Random Numbers generated using a known process or algorithm is called Pseudo random Number. The random numbers generates must possess the property of :

- 1. Uniformity
- 2. Independence

Uniformity:

If the interval (0, 1) is divided into "n" classes or subintervals of equal length, the expected number of observations in each interval is N/n, where N is the total number of observations.

Tests for Random numbers

1) Uniformity Test

A basic test that is to be performed to validate a new generator is the test of uniformity. Two different testing methods are available, they are

- 1. Kolmogorov-Smirnov Test
- 2. Chi-square Test

Both of these measure the degree of agreement between distance of sample of generated random numbers and the theoretical uniform distributions.

a) Kolmogorov–Smirnov Test: This test compares the continuous cdf F(x) of the uniform distribution to the empirical cdf $S_N(x)$ of sample of N distribution By definition,

$$F(x) = x 0 \le x \le 1$$

If the sample from random no. generated is R_1, R_2, \dots, R_N then the empirical cdf $S_N(x)$ is defined as

$$S_N(x) = No. \text{ of } R_1, R_2, \dots, R_N$$
 which are x N

As N becomes larger $S_N(x)$ should become a better approximation to F(x) provided the null hypothesis is true. The Kolmogorov-Smirnov distance test is best on the largest absolute deviation between F(x) & $S_N(x)$ over a range of random variables.

2) Chi square test: The Chi square test sample test statistics is: $X_0^2 = \sum_{i=1}^n \frac{(O_i - E_i)^2}{E_i}$

Where, O_i = Observed frequency in ith class, E_i = Expected frequency in ith class, n = is the no. of classes

Procedure: (Write the algorithm for the test to be implemented and follow the steps given below)

Steps:

- Make a null hypothesis for uniformity
- Generate 5 sample sets (Each set consisting of 100 random numbers) of Pseudo random numbers using Linear Congruential Method implemented in expt 1
- Implement either Kolmogorov-Smirnov Test or Chi-square Test
- Execute the test using all the five sample sets of random numbers as input and using α =0.05.
- Draw conclusions on the acceptance or rejection of the null hypothesis of uniformity.

Results: (Program printout with output)

```
import numpy as np
from scipy.stats import chisquare, chi2
import math
def linear congruential generator(seed, a, c, m, n):
    x = seed
    random numbers = []
    for _ in range(n):
       x = (a * x + c) % m
       random_numbers.append(x / m)
    return random numbers
def chi_square_test(random_numbers, num_classes, alpha):
    observed freq, bin edges = np.histogram(random numbers,
bins=num_classes, range=(0, 1))
    expected freq = [len(random numbers) / num classes] * num classes
    chi stat, p value = chisquare(observed freq, expected freq)
    df = num classes - 1
```

```
critical value = chi2.ppf(1 - alpha, df)
    if chi stat > critical value:
        return chi stat, p value, critical value, False
    else:
       return chi stat, p value, critical value, True
def main():
   seed = int(input("Enter the seed (X0): "))
    a = int(input("Enter the multiplier (a): "))
   c = int(input("Enter the increment (c): "))
    m = int(input("Enter the modulus (m): "))
    n = int(input("Enter the number of random numbers to generate (n):
"))
    random_numbers = linear congruential generator(seed, a, c, m, n)
   print("\nGenerated Random Numbers (Scaled to [0, 1]):")
   print(random numbers)
   num_classes = math.ceil(1 + math.log2(n))
    print(f"\nAutomatically calculated number of classes (bins):
{num classes}")
    alpha = float(input("Enter the significance level (alpha, typically
0.05): "))
    chi stat, chi p value, critical value, accept null =
chi square test(random numbers, num classes, alpha)
   print(f"\nChi-Square test statistic: {chi stat}")
   print(f"Standard-value: {chi p value}")
    print(f"Critical value (Chi-Square table value for df={num classes-1}
and alpha={alpha}): {critical_value}")
    if accept null:
       print("Chi-Square test: Accept the null hypothesis (uniform
distribution).")
    else:
       print("Chi-Square test: Reject the null hypothesis (not
uniform).")
if __name__ == "__main__":
   main()
```

Test Case 1: Uniform Distribution (Accept Null Hypothesis)

• Seed (X0): 5

• Multiplier (a): 1103515245

• Increment (c): 12345

• Modulus (m): 2147483648

• Number of Random Numbers (n): 1000

• Significance Level (alpha): 0.05

Expected Result: The generated random numbers should approximate a uniform distribution, so the null hypothesis will likely be accepted.

```
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Test Case 2: Non-Uniform Distribution (Reject Null Hypothesis)

Seed (X0): 7
Multiplier (a): 5
Increment (c): 3
Modulus (m): 16

• Number of Random Numbers (n): 100

• Significance Level (alpha): 0.01

Expected Result: With a small modulus, the generated numbers will exhibit poor randomness and fail the Chi-Square test, rejecting the null hypothesis.

```
PS C:\Users\Dell\Downloads\VI SEM\MS\EXP03> & C:/Users/Dell/AppData/Local/Programs/Python/Python313/python.exe "c:/Users/Dell/Downloads/VI SEM\MS\EXP03.py"
Enter the seed (X0): 7
Enter the multiplier (a): 5
Enter the increment (c): 3
Enter the modulus (m): 16
Enter the number of random numbers to generate (n): 100

Generated Random Numbers (Scaled to [0, 1]):
[0.375, 0.6025, 0.5, 0.6875, 0.625, 0.3125, 0.75, 0.9375, 0.875, 0.5625, 0.0, 0.1875, 0.125, 0.125, 0.8125, 0.25, 0.4375, 0.375, 0.6025, 0.5, 0.6875, 0.625, 0.3125, 0.75, 0.9375, 0.875, 0.5625, 0.0, 0.1875, 0.125, 0.8125, 0.25, 0.4375, 0.375, 0.6025, 0.5, 0.6875, 0.625, 0.3125, 0.75, 0.9375, 0.875, 0.5625, 0.0, 0.1875, 0.125, 0.8125, 0.25, 0.4375, 0.375, 0.6025, 0.5, 0.6875, 0.625, 0.3125, 0.75, 0.3125, 0.75, 0.9375, 0.875, 0.5625, 0.0, 0.1875, 0.125, 0.8125, 0.3125, 0.75, 0.9375, 0.875, 0.5625, 0.0, 0.1875, 0.125, 0.8125, 0.25, 0.4375, 0.375, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6875, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.6025, 0.5, 0.602
```

Test Case 3: Uniform Distribution (Accept Null Hypothesis)

• Seed (X0): 42

Multiplier (a): 6364136223846793005
Increment (c): 1442695040888963407
Modulus (m): 18446744073709551616
Number of Random Numbers (n): 5000

• Significance Level (alpha): 0.10

Expected Result: This configuration generates high-quality random numbers with a large period, likely passing the Chi-Square test.

```
PS C:\Users\Dell\Downloads\VI SEM\MS\EXP03> & C:\Users\Dell\AppData\Local\Programs\Python\Python313\python.exe "c:\Users\Dell\Downloads\VI SEM\MS\EXP03\EXP03\EXP03.py"
Enter the seed (X0): 42
Enter the multiplier (a): 6364136223846793005
Enter the increment (c): 1442695040888963407
Enter the modulus (m): 18446744073709551616
Enter the number of random numbers to generate (n): 5000
```

8996477945816, 0.5246903178358113, 0.9735180431513395, 0.106443769405765, 0.2077616339260387, 0.9102906411553735, 0.11747880537127783, 0.5931591742313448, 0.397066
9355180749, 0.5224509212029719, 0.5256930615377213, 0.5018301492267898, 0.6174059578713406, 0.0002667721892769723, 0.3881318325899069, 0.167343408845161686, 0.1684
955908728576, 0.1331655443207422, 0.20157678762318678578, 0.365527191047432, 0.5402863854845, 0.49825235352332767, 0.4226697873508767, 0.193155648346668, 0.629262826868282, 0.6612376069263713506, 0.6290474485845, 0.38715691388469107, 0.635635298679233, 0.933879253401632, 0.952598
8159944879, 0.5200477543728656, 0.50159233391226, 0.9626477180872713362, 0.962647859385599, 0.65477549792866, 0.1566944471172, 0.4748606637713362, 0.96264785085599, 0.6474575475478647615, 0.575647547928666271, 0.94709745223404797, 0.465084754973466032, 0.952598
8159944879, 0.47564756475643754679218, 0.962647518084978, 0.4556475648774828, 0.15756475475474144, 0.94709475423452, 0.95764979284094, 0.1621481875554482, 0.999756614408148, 0.135783549546176, 0.15264974931112556, 0.151645895571444945416, 0.26492709931227186, 0.5392464556087214, 0.291367869397432015, 0.58545497415445416, 0.26492709931227186, 0.5392464556087214, 0.2913678693913193183595, 0.5427759225940869, 0.85925514454556087214, 0.29136786939655544, 0.2446965546246133, 0.7567241557315951, 0.23736772838
3066, 3.1099313199138595, 0.5427759225940869, 0.859356144126836956, 0.85891275352182526, 0.6578616477515122, 0.759223940869, 0.8593454953559, 0.877779225940869, 0.8593561441284398, 0.1578799225941869, 0.291357878979, 0.3946692524156174, 0.2259249393985564, 0.2446965546246133, 0.7572463595515, 0.8777792525940869, 0.8593561441284398, 0.15164586951596, 0.2259244951593393, 0.282527246397339, 0.282527246397339, 0.282527246397339, 0.282527246397339, 0.282527246397339, 0.282527246397339, 0.282527246397339, 0.2825277999253135930, 0.282527346592355, 0.8564277458566596, 0.28564273735596, 0.286673337359339, 0.2825273746933373362, 0.286642735754695385, 0.286673373735151

Test Case 4: Non-Uniform Distribution (Reject Null Hypothesis)

Seed (X0): 1
Multiplier (a): 2
Increment (c): 0
Modulus (m): 8

• Number of Random Numbers (n): 50

• Significance Level (alpha): 0.05

Expected Result: With such a poor choice of parameters (small modulus and no increment), the distribution will be non-uniform, and the null hypothesis will likely be rejected.

Test Case 5: Uniform Distribution (Borderline Case)

• Seed (X0): 123

Multiplier (a): 1664525
Increment (c): 1013904223
Modulus (m): 4294967296

• Number of Random Numbers (n): 2000

• Significance Level (alpha): 0.05

Expected Result: This is a standard LCG configuration for generating random numbers. Depending on the number of bins and the generated sequence, the result could borderline pass or fail the Chi-Square test.

```
PS C: Users\Dell\Downloads\VI SEM\MS\EXP@3> & C:/Users/Dell/AppData/Local/Programs/Python/Python313/python.exe "c:/Users/Dell/Downloads\VI SEM\MS\EXP@3/EXP@3/EXP@3.py"
Enter the multiplier (a): 1664525
Enter the increment (c): 101304223
Enter the modulus (e): 2294967796
Enter the number of random numbers to generate (n): 2000

Generated Random Numbers (Scalad to [0, 1]):
[0.2837962718312633, 0.435130022630335), 0.03865125775337219, 0.22087990469299257, 0.3594270762987415, 0.5902441388461739, 0.361280900426209, 0.3268499083351344, 0.097395124001487, 0.64079262228422624, 0.6049982394646466, 0.9504624783005565, 0.7677612067200243, 0.9586362613711649, 0.0909308111295164, 0.844633211474866, 0.5
4570099292322299, 0.1813135121483558, 0.10987668111920357, 0.71870791515626676, 0.5285541121847928, 0.75069523650083691, 0.838935324009576, 0.06742975767060852, 0.4523707674218277, 0.0681990446512508, 0.70078058384262, 0.95624809443837, 0.06819046697, 0.0613061124211246, 0.102129589504413397, 0.085190939232299, 0.18131351214835583, 0.19087668111920357, 0.71870791515626676, 0.5285541121847928, 0.75069523650083691, 0.838935324009576, 0.06742995767060852, 0.452399772143397, 0.068199046512508, 0.700780583842999534, 0.368210827595711, 0.12343004788881242, 0.96813069824485, 0.278511436688538027, 0.50851207893936, 0.368210827595711, 0.12343004788881242, 0.96813069824485, 0.2785114366888418, 0.468632803271353, 0.2908601147835376043, 0.688210827595711, 0.12343004788881242, 0.9681306984122889, 0.589512078353, 0.29086011478353, 0.29086011478353, 0.29086011478353, 0.29086011478353, 0.2908601147835, 0.29086011478353, 0.2908601147835, 0.2908601147835, 0.29086011478353, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.290860114783, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.2908601147835, 0.29
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0.9279943388793008, 0.9996748410630971, 0.0008885245770215988, 0.20743953972123563, 0.5359224625863135, 0.5731044562299159, 0.9311905903741717, 0.255510541049763
56, 0.8694088305346668, 0.9697136800608817, 0.9143520370125771, 0.06047633267007768, 0.6037056338973343, 0.3563309332821518, 0.96278044665997815, 0.8396604741677433
a. 0.06755704572424191, 0.627607118300274, 0.653031736448072, 0.36212705777041563, 0.4074106387235224, 0.6794892440804368, 0.60995111510740423, 0.457641135427558, 0.6759312785127193, 0.577126856693301, 0.31753029470835612, 0.6660673995502233, 0.074949413181618209, 0.42527031083591128, 0.30021121080729763, 0.8161717706825584, 0.5526633583340566, 0.12560883933768523, 0.7724487938475947, 0.50757194075747, 0.80 45199151618209, 0.42527031083591128, 0.59525336327156955, 0.936183371748775, 0.8737353985857248, 0.59374791392237, 0.790875947, 0.910742936475224, 0.77240435918793898, 0.66004523085076, 0.65233035756595, 0.936183371748775, 0.87373539858575248, 0.58937447913922379, 0.7908759185165958, 0.2518623972592516, 0.1723188259396889, 0.66004523086576, 0.652331231855908965, 0.936183371748775, 0.8737359385575248, 0.58937447913922379, 0.7908759185165958, 0.25186239725925, 0.93618373774747174772727509568, 0.401225999571010477, 0.455447734487673104, 0.42065366537564926, 0.775431230431426, 0.940918365339, 0.9655217775331015, 0.965271775331015, 0.965277175331015, 0.965277175331015, 0.965277175331015, 0.965277175331015, 0.965277175331015, 0.965277175331015, 0.965277175331015, 0.965277175331015, 0.96527775331015, 0.9652775153101547086987311, 0.910664828694746, 0.2502780760115, 0.885776940589118, 0.4516540587792, 0.8551779238531014474, 0.97528560179553, 0.875381049973752, 0.99052777153823525, 0.2593179550598421, 0.8106793861138
289735, 0.40034905751235783, 0.251023790563114, 0.51060841825645772, 0.82516779238550494044, 0.73029996163545, 0.25516379599859811, 0.9106793861138
289735, 0.40034905751235783, 0.2551023790563114, 0.51060841825694779, 0.82516779238538594, 0.85712550741644, 0.77929996164539143141, 0.9

Questions:

1. List down the pros and cons of the Kolmogorov - Smirnov test and Chi- Square test.

Ans: Pros and Cons of the Kolmogorov-Smirnov (K-S) Test and Chi-Square Test:

Kolmogorov-Smirnov Test

Pros:

- Non-parametric: Does not assume specific data distribution.
- Suitable for small sample sizes.
- Directly compares empirical and theoretical distributions.
- Easy to compute with continuous distributions.

Cons:

- Sensitive to extreme differences at particular points.
- Difficult to use with discrete data or small intervals.
- Less effective for large sample sizes when small deviations may be overemphasized.

Chi-Square Test:

Pros:

- Works well with discrete data.
- Handles large sample sizes efficiently.
- Easy to implement and interpret.
- Widely used and understood.

Cons:

- Sensitive to binning (number of classes affects results).
- Requires a sufficiently large sample size to ensure expected frequencies are meaningful.
- Results may vary based on how data is grouped into intervals.

2. What is the minimum sample size to apply each of the uniformity and independence tests?

Ans: Kolmogorov–Smirnov Test: No strict minimum, but typically works well with small sample sizes (≥ 30).

Chi-Square Test: Requires each expected frequency $E_i \ge 5$. For n bins, $N \ge 5 \times n$, where N is the total sample size.

3. Why is it essential to test the random number generator?

Ans: Importance of Testing the Random Number Generator:

- Ensures the generator produces numbers that approximate true randomness.
- Validates uniformity and independence, critical for simulation and modeling.
- Detects potential flaws in the generator's algorithm.
- Prevents biases in applications like cryptography, gaming, and statistical sampling.
- Verifies adherence to expected statistical properties of random numbers.

Outcomes: C02 – Generate pseudorandom numbers and perform empirical tests to measure the quality of a pseudorandom number generator

Conclusion:

The implementation of the Chi-Square test successfully evaluates the uniformity of random numbers generated using the Linear Congruential Method. The test results confirm whether the random numbers approximate a uniform distribution. In most cases with well-designed parameters (e.g., large modulus and high-quality multipliers), the null hypothesis of uniformity is accepted. For poorly chosen parameters, randomness and uniformity fail, and the hypothesis is rejected. This experiment emphasizes the importance of testing pseudorandom number generators for ensuring statistical validity in practical applications.

Grade: AA / AB / BB / BC / CC / CD / DD

Signature of faculty in-charge with date

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Books/ Journals/ Websites:

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