

It is possible to analyze a set of random events from a deterministic state and also to analyze a deterministic state from a set of random events. Studying random events have applications both ways.

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**random-numbers:**~# Unless an algorithm is inherently quantum mechanical, it is only ever pseudorandom at best governed by deterministic algorithms. Hence, one can introduce a seed and reproduce the same set of "random" numbers.

```
x = (a*x+c)%m                                # Linear congruential RNG uses three
                                              parameters

random()                                     # The random library uses Mersenne twister
                                              algorithm RNG

seed(p)                                     # Seeding a program re-generates exact random
                                              numbers
```

**! Pitfall:** Never use above codes for cryptography. There exist more sophisticated algorithms and libraries for that.

**monte-carlo-integration:**~# Useful for higher dimensional integration, Monte Carlo method non-deterministically computes integral by analyzing the fraction of randomly-generated numbers inside the domain.

```
    if y<f(x):                                # (Hit-or-miss method) First line indentation
        count += 1                            implies a preceeding loop for randomly
I = A*count/N                                generating x and y. A refers to the area of
                                              the inscribing box.

    y_sum += f(x)                             # (Mean value method) Similar reason for
I = (l*(y_sum))/N                           indentation. l denotes interval length.
```

**! Pitfall:** Perfect for pathological functions but generally an inferior method in terms of efficiency. Be mindful of singularities when generating random numbers as a single run may not detect it immediately.

**markov-chain:**~# Markov chain Monte Carlo simulation uses Metropolis algorithm governing the acceptance probability of a random move and adding up relevant quantities with each move.

```
if n[i,j]>1 or dn == 1:                      # Acceptance condition of a move using the
    if random()<exp(-dE/T):                  Metropolis probability. This is a code snippet
        n[i,j] += dn                        of a quantum system simulation with states
        E += dE                             n[i,j] and energy E . The move was a discrete
                                              n step and discrete energy change
```

**! Pitfall:** Make sure that move sets are ergodic. Also, even in a "no-move" step, make sure to still add up the relevant quantity.