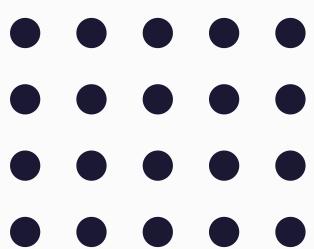


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HOW COMPUTERS FAKE
RANDOMNESS

Pseudo- Random Numbers





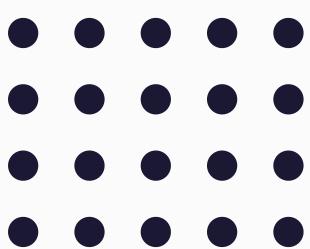
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Computers are deterministic machines. So how do they generate random numbers?

They don't.

They generate pseudo-random numbers (PRNs) using formulas that look random.

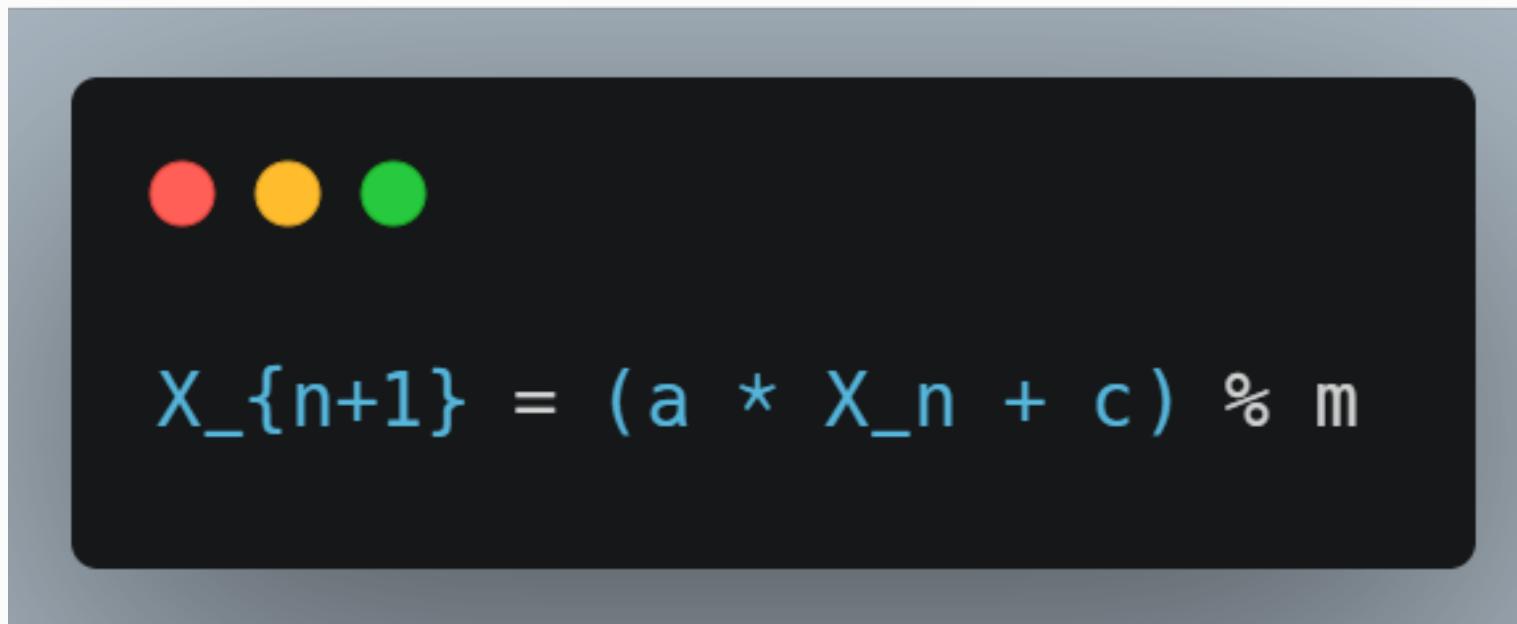




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A Simple PRN Generator

The Linear Congruential Generator (LCG) is one of the simplest PRN methods:



You pick a starting number (seed) and repeat the formula.

It looks random... but it's not

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Short Cycle: 37184 37184 37184 37184

Long Cycle: 1492838502029341 1492838502029341

Cycles and Periods

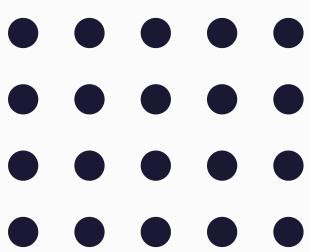
Because it's algorithmic, a PRN will eventually repeat itself.

That's called its cycle.

The period = how many values it generates before looping.

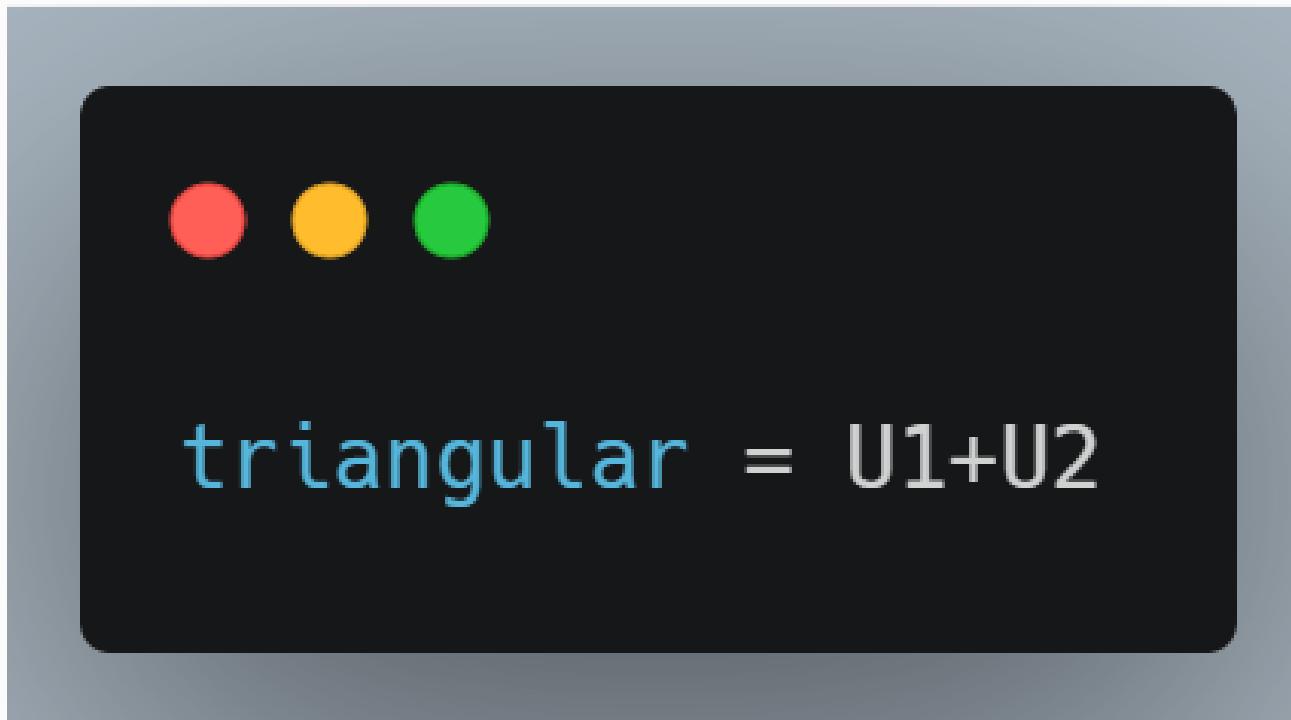
Poor parameters → short cycles → bad randomness.





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Uniform at Heart



Most PRNs generate numbers that follow a Uniform(0, 1) distribution.

From there, you can create other distributions via transformation:

- Normal
- Triangular
- Exponential
- ... and more.

Key Takeaways

- ✓ PRNs are deterministic, but look random
- ✓ LCG is a good teaching example (but not great in practice)
- ✓ Most PRNs give you $\text{Uniform}(0,1)$, which you can transform
- ✓ Better PRNGs = better simulations = better results

