IEOR E4404 001 – Ed Lessons

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import numpy as np
#generate one random number
print(np.random.rand())
#generate an array with 1 random number
print(np.random.rand(1))
#generate an array with 10 random numbers
print(np.random.rand(10))
#generate an array with 3 rows and \*2 columns
print(np.random.rand(3,2))

Similar to how LCG generates a fixed stream of random numbers given a fixed  $x_0$  [assuming a, m, c are fixed]. Mersenne Twister will give a fixed stream of random numbers given a starting point of Random State. This Random State will evolve every time a

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A Randomstate Contains the following information.

https://powering.ingthe Mersenne Twister algorithm.

## Add WeChat. powcoder

- an integer pos.
- an integer has\_gauss.
- a float cached\_gaussian.

In the previous cell, the first time np.random.rand() is called, a Random State will be created and used to generate the first random number. Throughout the cell, this Random State then updated to the next RandomState in a deterministic way whenever a random number is generated.

We can use get\_state() to check what is stored in a state.

```
import numpy as np
np.random.rand()
print(np.random.get_state())
```