



Computer Simulation

Assignment 4

1. Question 1

- (a) fast: fast algorithm to create random numbers.
- (b) sufficiently long cycle: cycle should be sufficiently long to avoid the repetition of the same random numbers and cause bias in the results.
- (c) the generated RNs should closely approximate the ideal statistical properties of uniformity and independence.
- (d) replicable (repeatable): reproducible in different executions to compare the results of different executions.
- (e) portable: able to get executed on different computers.

2. Question 2

(a)

$$\begin{aligned}a &= 4591, m = 256 = 2^8, c = 247 \\gcd(c, m) &= gcd(247, 256) = 1 \\4591 &= 1 + 4 * 1147.5 \text{ not } 1 + 4 * k \\&\Rightarrow \text{can not reach the maximum}\end{aligned}$$

(b)

$$\begin{aligned}a &= 6507, m = 1024 = 2^{10}, c = 0 \\6507 &= 3 + 8 * 813 = 3 + 8 * k \\&\quad \text{if } X_0 \text{ is odd} \\&\text{maximum} = m/4 = 256\end{aligned}$$

3. Practical

file in zip