

# 2009/2010 Seminar Series

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## “PSEUDO- RANDOM NUMBERS ” BY

**Prof. Bill Knight**

Anyone who considers arithmetical methods of producing random digits is, of course, in a state of sin. — John von Neumann

- 1 Grandparents -- Two Early Methods
- 2 Three Ideas of What Random Means
  - i. Kolmogorov
  - ii. Unpredictable
  - iii. Computational Complexity
- 3 (Empirical) Tests of Generators
- 4 Real Random Numbers Are Not Really Safe
- 5 Matrix Generators -- A Large Class Which Includes
  - i. Linear Congruential
  - ii. Shift Registers
  - iii. The Mersenne Monster
- 6 Make It Better
  - i. Combine Two or More Generators
  - ii. Shuffle the Sequence
- 7 Monte Carlo and Parallel Computing
- 8 The Paranoid World of  
Games, Gambling, Commerce, Military, & Spies
- 9 End

**Wednesday, February 17th @ 3:40pm  
Information Technology Center, C-317**