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论文

乘同余伪随机数序列的二维结构分析

罗平

武汉交通科技大学

摘要:

乘同余伪随机数序列的二维结构分析罗平(武汉交通科技大学) ON THE TWO-DIMENSIONAL STRUCTURE OF THE SEQUENCE OF RANDOM NUMBERS GENERATED BY MULTIPLICATIVE CONGRUENTIAL GEN...

关键词:

ON THE TWO-DIMENSIONAL STRUCTURE OF THE SEQUENCE OF RANDOM NUMBERS GENERATED BY MULTIPLICATIVE CONGRUENTIAL GENERATORS

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Abstract:

Abstract The multiplicative congruential generators (MCG) are widely applied to emulation and simulation. In this paper, it is pointed out that the point set of dimension two consisting of pseudo-random numbers generated by MCG always distributes over strips; and the point set consisting of successive normals found by transforming the output of MCG under the Box-Muller algorithm, always distributes over spirals. By using digital examples, it is shown that this defective geometrical structure might be improved by means of combination.

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