In-class Quiz:  Friday, 16 November 2007

Project 3  is on-line (slight delay in skeleton, though).

Today:

• Pseudo-random Numbers (Chapter 11)
• What use are random sequences?
• What are “random sequences”?
• Pseudo-random sequences.
• How to get one.
• Relevant Java library classes and methods.
• Random permutations.

Coming Up:  Concurrency and synchronization (Data Structures, Chapter 10, and Assorted Materials on Java, Chapter 6).
Why Random Sequences?

- Choose statistical samples
- Simulations
- Random algorithms
- Cryptography:
  - Choosing random keys
  - Generating streams of random bits (e.g., SSL xor’s your data with a regeneratable, pseudo-random bit stream that only you and the recipient can generate).
- And, of course, games
What Is a “Random Sequence”?

- How about: “a sequence where all numbers occur with equal frequency”?
  - Like 1, 2, 3, 4, …?

- Well then, how about: “an unpredictable sequence where all numbers occur with equal frequency”?
  - Like 0, 0, 0, 1, 1, 2, 2, 2, 2, 3, 4, 4, 0, 1, 1, 1,…?

- Besides, what is wrong with 0, 0, 0, 0, … anyway? Can’t that occur by random selection?
Pseudo-Random Sequences

- Even if definable, a “truly” random sequence is difficult for a computer (or human) to produce.
- For most purposes, need only a sequence that satisfies certain statistical properties, even if deterministic.
- Sometimes (e.g., cryptography) need sequence that is hard or impractical to predict.
- Pseudo-random sequence: deterministic sequence that passes some given set of statistical tests.
- For example, look at lengths of runs: increasing or decreasing contiguous subsequences.
- Unfortunately, statistical criteria to be used are quite involved. For details, see Knuth.
Generating Pseudo-Random Sequences

• Not as easy as you might think.
• Seemingly complex jumbling methods can give rise to bad sequences.
• Linear congruential method is a simple method that has withstood test of time:
  \[ X_0 = \text{arbitrary seed} \]
  \[ X_i = (aX_{i-1} + c) \mod m, \quad i > 0 \]

• Usually, \( m \) is large power of 2.
• For best results, want \( a \equiv 5 \mod 8 \), and \( a, c, m \) with no common factors.
• This gives generator with a period of \( m \) (length of sequence before repetition), and reasonable potency (measures certain dependencies among adjacent \( X_i \)).
• Also want bits of \( a \) to “have no obvious pattern” and pass certain other tests (see Knuth).
• Java uses \( a = 25214903917, \ c = 11, \ m = 2^{48} \), to compute 48-bit pseudo-random numbers but I haven’t checked to see how good this is.
What Can Go Wrong?

• Short periods, many impossible values: E.g., \( a, \ c, \ m \) even.

• Obvious patterns. E.g., just using lower 3 bits of \( X_i \) in Java’s 48-bit generator, to get integers in range 0 to 7. By properties of modular arithmetic,

\[
X_i \mod 8 = (25214903917X_{i-1} + 11 \mod 2^{48}) \mod 8 \\
= (5(X_{i-1} \mod 8) + 3) \mod 8
\]

so we have a period of 8 on this generator; sequences like

\[0, 1, 3, 7, 1, 2, 7, 1, 4, \ldots\]

are impossible. This is why Java doesn’t give you the raw 48 bits.

• Bad potency leads to bad correlations.

  - E.g. Take \( c = 0, \ a = 65539, \ m = 2^{31} \), and make 3D points:
    \( (X_i/S, X_{i+1}/S, X_{i+2}/S) \), where \( S \) scales to a unit cube.

  - Points will be arranged in parallel planes with voids between.

  - So, “random points” won’t ever get near many points in the cube.
Other Generators

• **Additive generator:**
  
  \[ X_n = \begin{cases} 
  \text{arbitrary value,} & n < 55 \\
  (X_{n-24} + X_{n-55}) \mod 2^e, & n \geq 55 
  \end{cases} \]

• Other choices than 24 and 55 possible.

• This one has period of \(2^f(2^{55} - 1)\), for some \(f < e\).

• Simple implementation with circular buffer:

  ```
  i = (i+1) \% 55;
  X[i] += X[(i+31) \% 55]; // Why +31 (55-24) instead of -24?
  return X[i];  /* modulo 2^{32} */
  ```

• where \(X[0 .. 54]\) is initialized to some “random” initial seed values.
Adjusting Range and Distribution

- Given raw sequence of numbers, $X_i$, from above methods in range (e.g.) 0 to $2^{48}$, how to get uniform random integers in range 0 to $n - 1$?

- If $n = 2^k$, is easy: use top $k$ bits of next $X_i$ (bottom $k$ bits not as “random”)

- For other $n$, be careful of slight biases at the ends. For example, if we compute $X_i/(2^{48}/n)$ using all integer division, and if $(2^{48}/n)$ doesn’t come out even, then you can get $n$ as a result (which you don’t want).

- Easy enough to fix with floating point, but can also do with integers; one method (used by Java for type int):

```java
/** Random integer in the range 0 .. n-1, n>0. */
int nextInt (int n) {
    long X = next random long (0 ≤ X < 2^{48});
    if (n is 2^k for some k) return top k bits of X;
    int MAX = largest multiple of n that is < 2^{48};
    while (X_i >= MAX) X = next random long (0 ≤ X < 2^{48});
    return X_i / (MAX/n);
}
```
Arbitrary Bounds

- How to get arbitrary range of integers \((L \text{ to } U)\)?
- To get random float, \(x\) in range \(0 \leq x < d\), compute
  
  \[
  \text{return } d \times \text{nextInt (} 1 \ll 24 \text{) / (} 1 \ll 24 \text{);}
  \]

- Random double a bit more complicated: need two integers to get enough bits.
  
  ```java
  long bigRand = ((long) nextInt(1<<26) << 27) + (long) nextInt(1<<27);
  return d * bigRand / (1L << 53);
  ```
Other Distributions

• Can also turn uniform random integers into arbitrary other distributions, like the Gaussian.

\[
P(x)
\]

• Curve is the desired probability distribution (\(P(x)\) is the probability that a certain random variable is \(\leq x\).)

• Choose \(y\) uniformly between 0 and 1, and the corresponding \(x\) will be distributed according to \(P\).
Computing Arbitrary Discrete Distribution

- Example from book: want integer values $X_i$ with $\Pr(X_i = 0) = 1/12$, $\Pr(X_i = 1) = 1/2$, $\Pr(X_i = 2) = 1/3$, $\Pr(X_i = 3) = 1/12$:

  $\begin{align*}
  & 0: \frac{1}{12} \\
  & 1: \frac{1}{2} \\
  & 2: \frac{1}{3} \\
  & 3: \frac{1}{12}
  \end{align*}$

- To get desired probabilities, choose floating-point number, $0 \leq R_i < 4$, and see what color you land on.

- $\leq 2$ colors in each beaker $\equiv \leq 2$ colors between $i$ and $i + 1$.

  ```
  \text{return} \ (R_i \ % \ 1.0 > v[\text{(int)} \ R_i])
  \quad \text{? top[\text{(int)} \ R_i]}
  \quad \text{: bot[R_i];}
  \text{where}
  v = \{ 1.0/3.0, 2.0/3.0, 0, 1.0/3.0 \};
  \text{top = \{ 1, 2, 2, 1 \},}
  \text{bot = \{ 0, 1, /* ANY */ 0, 3 \};}
  ```
Java Classes

- Math.random(): random double in $[0..1)$.

- Class java.util.Random: a random number generator with constructors:
  - Random() generator with “random” seed (based on time).
  - Random(seed) generator with given starting value (reproducible).

- Methods
  - next($k$) $k$-bit random integer
  - nextInt($n$) int in range $[0..n)$.
  - nextLong() random 64-bit integer.
  - nextBoolean(), nextFloat(), nextDouble() Next random values of other primitive types.
  - nextGaussian() normal distribution with mean 0 and standard deviation 1 (“bell curve”).

- Collections.shuffle($L, R$) for list $R$ and Random $R$ permutes $L$ randomly (using $R$).
Shuffling

- A shuffle is a random permutation of some sequence.

- Obvious dumb technique for sorting $N$-element list:
  - Generate $N$ random numbers
  - Attach each to one of the list elements
  - Sort the list using random numbers as keys.

- Can do quite a bit better:

```java
void shuffle (List L, Random R) {
    for (int i = L.size (); i > 0; i -= 1)
        swap element i-1 of L with element R.nextInt (i) of L;
}
```

- Example:

<table>
<thead>
<tr>
<th>Swap items</th>
<th>0</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>Start</td>
<td>A♣2♥3♠A♥2♥3♥</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5 ⇔ 1</td>
<td>A♣3♥3♠A♥2♥2♠</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>4 ⇔ 2</td>
<td>A♣3♥2♥A♥3♠2♣</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3 ⇔ 3</td>
<td>A♣3♥2♥A♥3♠2♣</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2 ⇔ 0</td>
<td>2♥3♥A♣A♥3♠2♣</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1 ⇔ 0</td>
<td>3♥2♥A♣A♥3♠2♣</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Random Selection

• Same technique would allow us to select $N$ items from list:

```java
/** Permute L and return sublist of K>=0 randomly
 * chosen elements of L, using R as random source. */
List select (List L, int k, Random R) {
    for (int i = L.size (); i+k > L.size (); i -= 1)
        swap element i-1 of L with element
            R.nextInt (i) of L;
    return L.sublist (L.size ()-k, L.size ());
}
```

• Not terribly efficient for selecting random sequence of $K$ distinct integers from $[0..N)$, with $K \ll N$. 
Alternative Selection Algorithm (Floyd)

/** Random sequence of M distinct integers from 0..N-1, 0<=M<=N. */
IntList selectInts(int N, int M, Random R)
{
    IntList S = new IntList();

    for (int i = N-M; i < N; i += 1) {
        // All values in S are < i
        int s = R.randInt(i+1); // 0 <= s <= i < N
        if (s == S.get(k) for some k)
            // Insert value i (which can’t be there yet) after the s (i.e., at a random place other than the front)
            S.add (k+1, i);
        else
            // Insert random value s at front
            S.add (0, s);
    }
    return S;
}

Example

<table>
<thead>
<tr>
<th>i</th>
<th>s</th>
<th>S</th>
</tr>
</thead>
<tbody>
<tr>
<td>5</td>
<td>4</td>
<td>[4]</td>
</tr>
<tr>
<td>6</td>
<td>2</td>
<td>[2, 4]</td>
</tr>
<tr>
<td>7</td>
<td>5</td>
<td>[5, 2, 4]</td>
</tr>
<tr>
<td>8</td>
<td>5</td>
<td>[5, 8, 2, 4]</td>
</tr>
<tr>
<td>9</td>
<td>4</td>
<td>[5, 8, 2, 4, 9]</td>
</tr>
</tbody>
</table>

selectRandomIntegers (10, 5, R)