

Some Theorems Concerning Pseudo-Random Numbers

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Some quantitative theorems concerning the use of pseudo-random numbers will be presented. Let x_1, \dots, x_P be a given sequence satisfying

$$(1) \quad 0 \leq x_j \leq 1, \quad 1 \leq j \leq P,$$

and $f(x)$ a real, integrable function; then the first four theorems estimate the quantity

$$(2) \quad \left| \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx \right|.$$

Further restrictions on the sequence x_j will be imposed through a trigonometric sum. Let $n \neq 0$ be an integer, and let

$$(3) \quad e(x) = e^{i2\pi x};$$

then effective estimates for the size of

$$(4) \quad \left| \sum_{j=1}^P e(nx_j) \right|$$

will be required. Restrictions on the function $f(x)$ will be imposed by means of its Fourier coefficients. Thus, let $f(x)$ be given by

$$(5) \quad f(x) = \int_0^1 f(u) du + \sum'_{n=-\infty}^{\infty} c_n e(nx),$$

in which the prime shows the absence of the term $n = 0$; then growth restrictions on c_n will be required. The fifth theorem is concerned with multiply sequences; it provides an estimate for the deviation of such a sequence from the ideal uniformly distributed case. The symbols $[x]$ and $\{x\}$ will be used to denote the integral part and the fractional part of x , respectively.

THEOREM 1. $C > 0, K > 0, \alpha > 0, \beta < 1, \nu > 1 + \alpha \Rightarrow$

$$|c_n| \leq C |n|^{-\nu}, \quad \left| \sum_{j=1}^P e(nx_j) \right| < K |n|^\alpha P^\beta \\ \Rightarrow \left| \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx \right| < \frac{2KC(\nu - \alpha)}{\nu - \alpha - 1} P^{\beta-1}.$$

Proof. The Fourier series for $f(x)$ is

$$(6) \quad f(x) = \sum_{n=-\infty}^{\infty} c_n e(nx)$$

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in which

$$(7) \quad c_n = \int_0^1 e(-nx)f(x) dx.$$

Thus, since the sequence x_j obeys the inequality $0 \leq x_j \leq 1$, one has

$$(8) \quad \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx = \sum'_{n=-\infty}^{\infty} c_n \frac{1}{P} \sum_{j=1}^P e(nx_j).$$

Since $|c_n|$ and $|(1/P) \sum_{j=1}^P e(nx_j)|$ are even functions of n , (8) may be put in the form

$$(9) \quad \left| \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx \right| \leq 2 \sum_{n=1}^{\infty} |c_n| \left| \frac{1}{P} \sum_{j=1}^P e(nx_j) \right|.$$

The conditions of the theorem imply

$$(10) \quad \left| \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx \right| \leq 2KCP^{\beta-1} \sum_{n=1}^{\infty} \frac{1}{n^{\nu-\alpha}}.$$

Since

$$(11) \quad \sum_{n=1}^{\infty} \frac{1}{n^{\nu-\alpha}} < 1 + \int_1^{\infty} \frac{dx}{x^{\nu-\alpha}} = \frac{\nu - \alpha}{\nu - \alpha - 1},$$

the theorem follows.

THEOREM 2. $C > 0, K > 0, \alpha > 0, \beta < 1, \nu = 1 + \alpha \ni$

$$|c_n| \leq C |n|^{-\nu}, \quad \left| \sum_{j=1}^P e(nx_j) \right| \leq K |n|^{\alpha} P^{\beta}, \quad P \geq 3^{\alpha/(1-\beta)}$$

$$\Rightarrow \left| \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx \right| < \frac{2C}{\alpha} P^{\beta-1} \left[2K(1-\beta) \ln P + \left(\frac{3}{2}\right)^{\alpha} \right].$$

Proof. The proof is the same as for Theorem 1 up to (9). One has

$$(12) \quad \left| \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx \right| \leq 2KCP^{\beta-1} \sum_{1 \leq n \leq P^{(1-\beta)/\alpha}} \frac{1}{n^{\nu-\alpha}} + 2C \sum_{n > P^{(1-\beta)/\alpha}} \frac{1}{n^{\nu}},$$

in which the estimate

$$(13) \quad \left| \frac{1}{P} \sum_{j=1}^P e(nx_j) \right| \leq 1$$

was used in the second sum. Since

$$(14) \quad \sum_{n > P^{(1-\beta)/\alpha}} \frac{1}{n^{\nu}} < \int_{[P^{(1-\beta)/\alpha}]}^{\infty} \frac{dx}{x^{\nu}} = \frac{1}{(\nu-1)[P^{(1-\beta)/\alpha}]^{\nu-1}},$$

and

$$(15) \quad [P^{(1-\beta)/\alpha}] > P^{(1-\beta)/\alpha} - 1 = P^{(1-\beta)/\alpha} (1 - P^{-(1-\beta)/\alpha}) \geq \frac{2}{3} P^{(1-\beta)/\alpha},$$

one has

$$(16) \quad \sum_{n > P^{(1-\beta)/\alpha}} \frac{1}{n^{\nu}} < \frac{1}{\nu-1} \left(\frac{3}{2}\right)^{\nu-1} P^{-(1-\beta)(\nu-1)/\alpha},$$

and, hence,

$$(17) \quad 2C \sum_{n > P^{(1-\beta)/\alpha}} \frac{1}{n^\nu} < \frac{2C}{\alpha} \left(\frac{3}{2}\right)^\alpha P^{\beta-1}.$$

Also, since

$$(18) \quad \sum_{1 \leq n \leq P^{(1-\beta)/\alpha}} \frac{1}{n^{\nu-\alpha}} < 1 + \int_1^{P^{(1-\beta)/\alpha}} \frac{dx}{x} = 1 + \frac{1-\beta}{\alpha} \ln P < 2 \frac{1-\beta}{\alpha} \ln P,$$

substituting (17) and (18) into (12) establishes the theorem.

THEOREM 3. $C > 0, K > 0, \alpha > 0, \beta < 1, 1 < \nu < 1 + \alpha \ni$

$$|c_n| \leq C |n|^{-\nu}, \quad \left| \sum_{j=1}^P e(nx_j) \right| \leq K |n|^\alpha P^\beta, \quad P \geq 3^{\alpha/(1-\beta)}$$

$$\Rightarrow \left| \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx \right| < 2CP^{-(1-\beta)(\nu-1)/\alpha} \left[\frac{K}{1-\nu+\alpha} + \frac{1}{\nu-1} \left(\frac{3}{2}\right)^{\nu-1} \right].$$

Proof. The proof of this theorem is the same as that of Theorem 2 up to (16). One has

$$(19) \quad \sum_{1 \leq n \leq P^{(1-\beta)/\alpha}} \frac{1}{n^{\nu-\alpha}} < \int_0^{P^{(1-\beta)/\alpha}} \frac{dx}{x^{\nu-\alpha}} = \frac{1}{1-\nu+\alpha} P^{(1-\beta)(1-\nu+\alpha)/\alpha}$$

and, hence, substituting (16) and (19) into (12) establishes the theorem.

THEOREM 4. $C > 0, K > 0, \alpha > 0, \beta < 1, \nu > 1, \nu < \alpha \ni$

$$|c_n| \leq C |n|^{-\nu}, \quad \left| \sum_{j=1}^P e(nx_j) \right| \leq K |n|^\alpha P^\beta, \quad P \geq 3^{\alpha/(1-\beta)}$$

$$\Rightarrow \left| \frac{1}{P} \sum_{j=1}^P f(x_j) - \int_0^1 f(x) dx \right|$$

$$< 2CP^{-(1-\beta)(\nu-1)/\alpha} \left[\frac{K}{1-\nu+\alpha} \left(\frac{4}{3}\right)^{1-\nu+\alpha} + \frac{1}{\nu-1} \left(\frac{3}{2}\right)^{\nu-1} \right].$$

Proof. The proof of this theorem is the same as that of Theorem 2 up to (16). One has

$$(20) \quad \sum_{1 \leq n \leq P^{(1-\beta)/\alpha}} \frac{1}{n^{\nu-\alpha}} < \int_1^{P^{(1-\beta)/\alpha}} \frac{dx}{x^{\nu-\alpha}} < \frac{(P^{(1-\beta)/\alpha} + 1)^{1-\nu+\alpha}}{1-\nu+\alpha}$$

$$\leq \frac{1}{1-\nu+\alpha} \left(\frac{4}{3}\right)^{1-\nu+\alpha} P^{(1-\beta)(1-\nu+\alpha)/\alpha}.$$

Substituting (16) and (20) into (12) establishes the theorem.

A multiply sequence is defined by the recurrence relation

$$(21) \quad x_{j+1} = \left\{ \lambda x_j + \frac{\mu}{m} \right\}, \quad j \geq 0,$$

in which $\lambda > 1, m > 0, \mu \geq 0$ are integers, and x_0 is arbitrarily chosen. Franklin [1] showed that, for almost all x_0 , a multiply sequence is equidistributed. Let $m x_0$ be an integer which is relatively prime to m , then $m x_j$ is the sequence of integers

customarily employed as pseudo-random numbers. Inductively, one easily establishes the following explicit representation:

$$(22) \quad x_j = \left\{ \lambda^j x_0 + \frac{\mu}{m} \frac{\lambda^j - 1}{\lambda - 1} \right\}.$$

If mx_0 is an integer, then the sequence x_j is clearly periodic in the sense that $x_{j+m} = x_j$ for all j ; however, it is generally desirable that the sequence contain as many members which are incongruent modulo m as possible. This is accomplished by choosing for λ a primitive root modulo m . A statistical function of interest is the distribution function, $\omega(\alpha)$. Let P denote the period of the sequence; then, if $T(\alpha)$ is the number of elements of the sequence which do not exceed α ,

$$(23) \quad \omega(\alpha) = \frac{T(\alpha)}{P}.$$

Since $\omega(\alpha) = 0$ for $\alpha \leq 0$ and $\omega(\alpha) = 1$ for $\alpha \geq 1$, it is convenient to restrict α so that $0 < \alpha < 1$. The following discontinuous function will aid in the determination of $\omega(\alpha)$. Let

$$(24) \quad \begin{aligned} H_\alpha(x) &= 1, & 0 \leq x < \alpha, \\ H_\alpha(x) &= 0, & \alpha \leq x < 1, \end{aligned}$$

and define $H_\alpha(x)$ for all x by periodic extension; then

$$(25) \quad \omega(\alpha) = \frac{1}{P} \sum_{j=1}^P H_\alpha(x_j).$$

The special case $\mu = 0$ of (22) will be studied in which λ is a primitive root modulo m and $P = \phi(m)$, where $\phi(m)$ is the totient. Thus

$$(26) \quad x_j = \{\lambda^j x_0\},$$

and mx_0 is one of the numbers of a reduced residue system modulo m . In order to investigate the distribution function of this sequence, several lemmas are needed. Let

$$(27) \quad \rho(x) = \frac{1}{2} - \{x\};$$

then:

LEMMA 1.

$$|\omega(\alpha) - \alpha| \leq \left| \frac{1}{P} \sum_{j=1}^P \rho(x_j) \right| + \left| \frac{1}{P} \sum_{j=1}^P \rho(x_j - \alpha) \right|, \quad 0 < \alpha < 1.$$

Proof. One has

$$(28) \quad H_\alpha(x) = \alpha + \rho(x) - \rho(x - \alpha),$$

which may be established by consideration of the two cases $0 \leq x < \alpha$ and $\alpha \leq x < 1$. Thus, from (25),

$$(29) \quad \omega(\alpha) = \alpha + \frac{1}{P} \sum_{j=1}^P \rho(x_j) - \frac{1}{P} \sum_{j=1}^P \rho(x_j - \alpha).$$

The lemma follows from (29).

LEMMA 2.

$$t > 0 \Rightarrow -\frac{1}{2t} + t \int_{-1/t}^0 \rho(x+u) du \leq \rho(x) \leq \frac{1}{2t} + t \int_0^{1/t} \rho(x+u) du.$$

Proof. From the monotonicity of $[x]$, one has

$$(30) \quad t \int_{-1/t}^0 [x+u] du \leq [x] \leq t \int_0^{1/t} [x+u] du.$$

Since

$$(31) \quad [x] = x - \frac{1}{2} + \rho(x),$$

substitution of this into (30) yields the lemma.

LEMMA 3. $t > 0$

$$\Rightarrow -\frac{1}{2t} + \sum_{n=-\infty}^{\infty} d_n e(nx) \leq \rho(x) \leq \sum_{n=-\infty}^{\infty} c_n e(nx) + \frac{1}{2t},$$

$$|c_n| = |d_n| \leq \min\left(\frac{1}{2\pi|n|}, \frac{t}{2\pi^2 n^2}\right).$$

Proof. Use of the Fourier series

$$(32) \quad \rho(x) = \sum_{n=-\infty}^{\infty} \frac{e(nx)}{i2\pi n}$$

yields

$$(33) \quad t \int_0^{1/t} \rho(x+u) du = \sum_{n=-\infty}^{\infty} c_n e(nx),$$

$$c_n = t \frac{1 - e\left(\frac{n}{t}\right)}{4\pi^2 n^2}.$$

Thus

$$(34) \quad |c_n| = \frac{t}{4\pi^2 n^2} \left| e\left(\frac{n}{t}\right) - 1 \right| \leq \frac{t}{2\pi^2 n^2}.$$

From the identity

$$(35) \quad e\left(\frac{n}{t}\right) - 1 = 2ie\left(\frac{n}{2t}\right) \sin \frac{\pi n}{t},$$

one has

$$(36) \quad \left| e\left(\frac{n}{t}\right) - 1 \right| \leq \frac{2\pi|n|}{t}.$$

Applying (36) to (33), one has

$$(37) \quad |c_n| \leq \frac{1}{2\pi|n|}.$$

Similarly,

$$(38) \quad t \int_{-1/t}^0 \rho(x+u) du = \sum'_{n=-\infty}^{\infty} d_n e(nx),$$

$$d_n = t \frac{e\left(-\frac{n}{t}\right) - 1}{4\pi^2 n^2}.$$

Equations (33) and (38) show that

$$(39) \quad \bar{d}_n = -c_n$$

and, hence, that

$$(40) \quad |d_n| = |c_n|.$$

Inequalities (34) and (37) are also valid for d_n ; hence, the lemma is established.

LEMMA 4.

$$t > 0, \quad y_j \text{ real} \Rightarrow \left| \frac{1}{P} \sum_{j=1}^P \rho(y_j) \right| \leq \frac{1}{P} \sum_{n=1}^{\infty} \min\left(\frac{1}{\pi n}, \frac{t}{\pi^2 n^2}\right) \left| \sum_{j=1}^P e(ny_j) \right| + \frac{1}{2t}.$$

Proof. In the inequalities of Lemma 3, x is replaced by y_j and summation is performed over j . Thus

$$(41) \quad -\frac{1}{2t} + \frac{1}{P} \sum'_{n=-\infty}^{\infty} d_n \sum_{j=1}^P e(ny_j) \leq \frac{1}{P} \sum_{j=1}^P \rho(y_j) \leq \frac{1}{P} \sum'_{n=-\infty}^{\infty} c_n \sum_{j=1}^P e(ny_j) + \frac{1}{2t}$$

and, hence

$$(42) \quad -\frac{1}{2t} - \frac{1}{P} \sum'_{n=-\infty}^{\infty} |d_n| \left| \sum_{j=1}^P e(ny_j) \right| \leq \left| \frac{1}{P} \sum_{j=1}^P \rho(y_j) \right|$$

$$\leq \frac{1}{P} \sum'_{n=-\infty}^{\infty} |c_n| \left| \sum_{j=1}^P e(ny_j) \right| + \frac{1}{2t}.$$

From Lemma 3, one has $|c_n| = |d_n|$; also, $|c_n|$ and $\left| \sum_{j=1}^P e(ny_j) \right|$ are even functions of n , hence,

$$(43) \quad \left| \frac{1}{P} \sum_{j=1}^P \rho(y_j) \right| \leq \frac{2}{P} \sum_{n=1}^{\infty} |c_n| \left| \sum_{j=1}^P e(ny_j) \right| + \frac{1}{2t}.$$

Use of the inequality

$$(44) \quad |c_n| \leq \min\left(\frac{1}{2\pi n}, \frac{t}{2\pi^2 n^2}\right), \quad n > 0,$$

yields the lemma.

It will be convenient to introduce the function $\delta_{n,d}$ defined by

$$(45) \quad \delta_{n,d} = 1, \quad d|n,$$

$$\delta_{n,d} = 0, \quad d \nmid n.$$

LEMMA 5.

$$x_j \text{ is defined by (26), } P = \phi(m) \Rightarrow \left| \sum_{j=1}^P e(nx_j) \right| \leq \sum_{d|m} d \delta_{n,d}.$$

Proof. Since λ is a primitive root modulo m , λ^j runs through a reduced residue system. Let

$$(46) \quad \lambda^j m x_0 \equiv r \pmod{m},$$

where r is the least nonnegative residue; then r runs through a reduced residue system modulo m , and

$$(47) \quad \sum_{j=1}^P e(n\lambda^j x_0) = \sum_r e\left(\frac{nr}{m}\right).$$

The sum $\sum_r e(nr/m)$ is a Ramanujan sum whose value can be expressed in terms of the Möbius function, $\mu(n)$ [2]. Let $c_m(n)$ denote the Ramanujan sum; then one has

$$(48) \quad c_m(n) = \sum_{d|(m,n)} d\mu\left(\frac{m}{d}\right).$$

Thus

$$|c_m(n)| \leq \sum_{d|(m,n)} d = \sum_{d|m} d\delta_{n,d}.$$

It is now possible to establish

THEOREM 5. $x_{j+1} = \{\lambda x_j\}$, $0 < x_0 < 1$, $m \geq 3$, $(mx_0, m) = 1$, λ is a primitive root modulo m , $\omega(\alpha)$ is the distribution function, $P = \phi(m)$

$$\Rightarrow |\omega(\alpha) - \alpha| < \frac{4}{\pi} \sqrt{\frac{3 \ln m}{P}}.$$

Proof. Use of Lemmas 1 and 4 yields

$$(49) \quad \left| \frac{1}{P} \sum_{j=1}^P \rho(x_j - \alpha) \right| \leq \frac{1}{P} \sum_{n=1}^{\infty} \min\left(\frac{1}{\pi n}, \frac{t}{\pi^2 n^2}\right) \left| \sum_{j=1}^P e(nx_j) \right| + \frac{1}{2t},$$

and

$$(50) \quad |\omega(\alpha) - \alpha| \leq \frac{2}{P} \sum_{n=1}^{\infty} \min\left(\frac{1}{\pi n}, \frac{t}{\pi^2 n^2}\right) \left| \sum_{j=1}^P e(nx_j) \right| + \frac{1}{t}.$$

Lemma 5 is now used to provide an estimate for the trigonometric sum appearing in (50). Define the summation variable γ by $n = \gamma d$, then

$$(51) \quad |\omega(\alpha) - \alpha| \leq \frac{2}{P} \sum_{d|m} \sum_{\gamma=1}^{\infty} \min\left(\frac{1}{\pi \gamma}, \frac{t}{\pi^2 \gamma^2 d}\right) + \frac{1}{t}.$$

When

$$(52) \quad t \geq \pi d,$$

one has

$$(53) \quad \sum_{\gamma=1}^{\infty} \min\left(\frac{1}{\pi \gamma}, \frac{t}{\pi^2 \gamma^2 d}\right) = \sum_{1 \leq \gamma \leq t/\pi d} \frac{1}{\pi \gamma} + \sum_{\gamma > t/\pi d} \frac{t}{\pi^2 \gamma^2 d}.$$

Since

$$(54) \quad \sum_{1 \leq \gamma \leq t/\pi d} \frac{1}{\gamma} < 1 + \int_1^{[t/\pi d]} \frac{dx}{x} \leq 1 + \int_1^{t/\pi d} \frac{dx}{x} = 1 + \ln \frac{t}{\pi d} < \ln t,$$

one has

$$(55) \quad \sum_{1 \leq \gamma \leq t/\pi d} \frac{1}{\pi \gamma} < \frac{\ln t}{\pi}.$$

Similarly,

$$(56) \quad \sum_{\gamma > t/\pi d} \frac{1}{\gamma^2} = \sum_{\gamma = [t/\pi d] + 1}^{\infty} \frac{1}{\gamma^2} < \int_{[t/\pi d]}^{\infty} \frac{dx}{x^2} = \frac{1}{[t/\pi d]}.$$

Since

$$(57) \quad \frac{t}{\pi^2 d [t/\pi d]} \leq \frac{t}{\pi^2 d},$$

one has

$$(58) \quad \sum_{\gamma > t/\pi d} \frac{t}{\pi^2 \gamma^2 d} \leq \frac{t}{\pi^2 d}$$

and, hence, (53), (55), and (58) yield

$$(59) \quad \sum_{\gamma=1}^{\infty} \min\left(\frac{1}{\pi \gamma}, \frac{t}{\pi^2 \gamma^2 d}\right) < \frac{\ln t}{\pi} + \frac{t}{\pi^2 d}, \quad t \geq \pi d.$$

When

$$(60) \quad t < \pi d,$$

one has

$$(61) \quad \sum_{\gamma=1}^{\infty} \min\left(\frac{1}{\pi \gamma}, \frac{t}{\pi^2 \gamma^2 d}\right) \leq \frac{t}{\pi^2 d} \sum_{\gamma=1}^{\infty} \frac{1}{\gamma^2} < \frac{2t}{\pi^2 d}.$$

Hence, using (59) and (61) in (51), one obtains

$$(62) \quad |\omega(\alpha) - \alpha| < \frac{2}{P} \sum_{1 \leq d \leq t/\pi} \left(\frac{\ln t}{\pi} + \frac{t}{\pi^2 d}\right) + \frac{2}{P} \sum_{1 \leq d \leq m} \frac{2t}{\pi^2 d} + \frac{1}{t}.$$

Thus

$$(63) \quad |\omega(\alpha) - \alpha| < \frac{4}{\pi^2 P} t \ln t + \frac{4t}{\pi^2 P} \sum_{1 \leq d \leq m} \frac{1}{d} + \frac{1}{t}.$$

In obtaining (63), the estimate of (54) was used. Since

$$\sum_{1 \leq d \leq m} \frac{1}{d} < 1 + \ln m < 2 \ln m, \quad m \geq 3,$$

one has

$$(64) \quad |\omega(\alpha) - \alpha| < \frac{4t \ln t + 8t \ln m}{\pi^2 P} + \frac{1}{t}.$$

Let

$$0 < t \leq m;$$

then

$$(65) \quad |\omega(\alpha) - \alpha| < \frac{12 \ln m}{\pi^2 P} t + \frac{1}{t}.$$

The choice

$$(66) \quad t = \frac{\pi}{2} \sqrt{\frac{P}{3 \ln m}}$$

yields the inequality of the theorem.

When

$$(67) \quad m = 2^\alpha, \quad \alpha > 2,$$

the period is given by

$$(68) \quad P = \frac{1}{2}\phi(m) = 2^{\alpha-2},$$

and there is no primitive root; hence, Theorem 5 is not directly applicable. The estimation of the trigonometric sum depended on Lemma 5 which requires r to run over a reduced residue system. However, if one considers two distinct λ 's, the powers of which together constitute a reduced residue system, then Lemma 5 is again operative and the estimate provided by Theorem 5 is valid. In fact, one need only consider the sequence obtained on setting $\lambda = 5$ in order to obtain one half of the required reduced residue system; the other half is provided by the negatives of the first half.

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2. G. H. HARDY & E. M. WRIGHT, *An Introduction to the Theory of Numbers*, 3rd ed., Clarendon Press, Oxford, 1954, pp. 234-239. MR 16, 673.