

## Statistical Study of Digits of Some Square Roots of Integers in Various Bases\*

By W. A. Beyer, N. Metropolis and J. R. Neergaard

**Abstract.** Some statistical tests of randomness are made of the first 88062 binary digits (or equivalent in other bases) of  $\sqrt{n}$  in various bases  $b$ ,  $2 \leq n \leq 15$  ( $n$  square-free) with  $b = 2, 4, 8, 16$  and  $n = 2, 3, 5$  with  $b = 3, 5, 6, 7$ , and 10. The statistical tests are the  $\chi^2$  test for cumulative frequency distribution of the digits, the lead test, and the gap test. The lead test is an examination of the distances over which the cumulative frequency of a digit exceeded its expected value. It is related to the arc sine law. The gap test (applied to the binary digits) consists of an examination of the distribution of runs of ones. The conclusion of the study is that no evidence of the lack of randomness or normality appears for the digits of the above mentioned  $\sqrt{n}$  in the assigned bases  $b$ . It seems to be the first statistical study of the digits of any naturally occurring number in bases other than decimal or binary (octal).

**1. Introduction.** The original interest in this work was motivated by the question of whether irrational numbers of the form  $\sqrt{n}$  ( $n$  a positive integer, not a square) are normal numbers [cf. II.2 below], in the sense of Borel, and whether in some sense they are random numbers. The expansions have been computed, not only in the usual bases of 2 (or 8) and 10, but also in those of 3, 5, 6, 7. Some investigators have on occasion expressed the belief that  $\sqrt{2}$  may not be normal in base 10 or perhaps in base 2. The conclusion of this study is that no evidence has yet appeared of lack of normality in  $\sqrt{n}$ ,  $2 \leq n \leq 15$  ( $n$  square-free) with base  $b = 2, 4, 8, 16$  and  $n = 2, 3, 5$  with  $b = 3, 5, 6, 7$ , and 10. (However, an exception might be made in the case of  $(10_{16})^{1/2}$ .) Thus there still appears to be no evidence to contradict Borel's statement [1]: "... we should regard it as extremely probable that all numbers of simple definition with the exception of rational numbers, are normal numbers." Borel goes on to say: "... a proof of this fact would be one of the finest advances that could be made in our arithmetical knowledge of numbers."

With regard to randomness, Martin-Löf [13] has given a definition of a random infinite sequence in some preassigned base. See also the work of Kruse [10]. By definition, the  $b$ -ary expansion of  $\sqrt{n}$  cannot be random for any  $n$ . Nevertheless, there remains the question of whether there exists a random number test not obviously related to  $\sqrt{n}$  under which  $\sqrt{n}$  is not random.

If an infinite (binary) sequence is not normal, it is not random. However, it could be normal without being random; i.e., randomness implies normality, but not conversely.

Table 1 summarizes the known (to us) tabulations of square roots of integers. The expansions in earlier work are in base 2 or 10; the present work includes these bases

Received March 7, 1969, revised April 24, 1969.

*AMS Subject Classifications.* Primary 1002, 1003, 1050.

*Key Words and Phrases.* Statistics of square root digits, square roots, square roots in several bases, expansions of square roots, random sequences, statistical study of digit sequences, radix transformations.

\*Work performed under the auspices of the U. S. Atomic Energy Commission.

as well as several others. The notation  $\chi^2$  in the table represents the usual statistical test of the cumulative distribution of digits.\*\*

This paper discusses the tabulations of 88,062 bits of  $(\sqrt{n})_2$ ,  $2 \leq n \leq 15$ ; and the equivalent for  $(\sqrt{n})_b$  with  $2 \leq n \leq 5$  and base  $b = 3, 5, 6, 7, 10$ . These tabulations have been deposited in the UMT file [24]. Statistical studies are made of these digits, including the distributions of digits, length of leads, and gaps.

**II. Definitions and Background.**

1. *Definition of Random Number Test.* A concise formulation and example is given of the definition of a random number test based on the work of Martin-Löf [13].

Attention is first restricted to infinite binary sequences. These will be identified with binary expansions of numbers on the interval  $I = [0, 1]$  (making in the usual way the gloss about numbers terminating in a sequence of 1's). Let  $A_p$ ,  $p = 1, 2, \dots$  be a sequence of finite sets of even cardinality of rational numbers in  $I$ . The set  $T = (p, A_p) (p = 1, 2, \dots)$  is a subset of  $\mathcal{P} \times \mathcal{R}$ , where  $\mathcal{P}$  denotes the set of positive numbers, and  $\mathcal{R}$  the set of rational points on  $I$ . Let  $B_p = \bigcup_{i=1}^{k(p)} [x_{2i-1}, x_{2i}]$ , where  $x_1, x_2, \dots, x_{2k(p)}$  are the members of  $A_p$ . If the set  $T$  is a computable subset of  $\mathcal{P} \times \mathcal{R}$  (in the sense of logic), if  $B_{p+1} \subset B_p$  and if  $\mu(\bigcap_{p=1}^{\infty} B_p) = 0$  where  $\mu$  denotes Lebesgue measure, then  $T$  is called a random number test with respect to Lebesgue measure. (A random-number test is a generalization of the construction of Cantor's middle-third set.)

If  $x (\in I)$  belongs to  $\bigcap_{p=1}^{\infty} B_p$  for some  $T$ , then  $x$  is called nonrandom. Otherwise  $x$  is said to be random. In [13] it is proved that there exists a universal test  $\bar{T}$  with corresponding  $\bar{B}_p$  such that  $x \in I$  is nonrandom if and only if  $x \in \bigcap_{p=1}^{\infty} \bar{B}_p$ .

An example is now given of a random-number test. The discrimination level (described below) is set at .1, but any other level between 0 and 1 could be used. This example is modeled from the  $\chi^2$ -test for frequency distribution in the binary case. The sets  $A_p$  are defined inductively. Let  $A_1 = \{0, 2^{-3}, 7 \cdot 2^{-3}, 1\}$ . Let  $A_k$  be given, and define  $A_{k+1}$  as follows. The rational number  $q2^{-(k+3)}$  is assigned to  $A_{k+1}$ , provided: (1)  $q$  is an integer satisfying  $0 \leq q \leq 2^{k+3} - 1$ , (2) the interval  $[q2^{-(k+3)}, (q + 1)2^{-(k+3)}]$  is in  $B_k$ , (3) if  $q2^{-(k+3)} = \sum_{i=1}^{k+3} \beta_i 2^{-i}$  with  $\beta_i = 0$  or 1, and

$$\chi^2 = \frac{2}{k + 3} \left[ \left( n_0 - \frac{k + 3}{2} \right)^2 + \left( n_1 - \frac{k + 3}{2} \right)^2 \right],$$

where  $n_1 = \sum_{i=1}^{k+3} \beta_i$  and  $n_0 = (k + 3) - n_1$ , then

$$\frac{1}{(2\pi)^{1/2}} \int_{\chi^2}^{\infty} t^{-1/2} e^{-t/2} dt < .1.$$

If for some nonnegative integers  $q$  and  $j$ ,  $(q - 1)2^{-(k+3)}$  and  $(q + j + 1)2^{-(k+3)}$  are not assigned to  $A_{k+1}$ , but the set  $C = \{q2^{-(k+3)}, (q + 1)2^{-(k+3)}, \dots, (q + j)2^{-(k+3)}\}$  is assigned to  $A_{k+1}$ , then the set  $C$  in  $A_{k+1}$  is replaced by  $q2^{-(k+3)}$  and  $(q + j + 1)2^{-(k+3)}$ . It can be shown that the set  $T = (p, A_p) (p = 1, 2, \dots)$  thus constructed satisfies the requirements for a random-number test.

For finite sequences a random-number test is defined as follows. Let  $\epsilon_m$  be a com-

\*\*For definiteness, it should be remarked that, for minor technical reasons, the various statistical tests for the binary expansion of  $\sqrt{n}$  include the integer part of the radical, whereas for expansions in other bases, the integer part is omitted.

putable sequence of positive rational numbers which is computably convergent to zero. Let  $X$  be the set of all finite binary sequences. The subset  $U \subseteq \mathcal{P} \times X$  is a random-number test if (with  $U_p = \{x | (p, x) \in U\}$ ):

- (a)  $U_{p+1} \subset U_p, p = 1, 2, 3, \dots,$
- (b) the number of sequences of length  $k$  contained in  $U_p$  is less than  $2^k \varepsilon_p$  for every  $k$  and  $\varepsilon_p,$
- (c)  $U$  is a computable subset (in the sense of logic) of  $\mathcal{P} \times X.$

The preceding example is also an example of a random number test for finite sequences.

2. *Normal Numbers.* A number  $x$  is simply normal in base  $b$  if

$$\lim_{n \rightarrow \infty} \frac{B(n, j)}{n} = \frac{1}{b}$$

for each of the  $b$  possible values of  $j = 0, 1, \dots, b - 1,$  where  $B(n, j)$  is the number of occurrences of  $j$  in the first  $n$  places of the  $b$ -ary expansion of  $x.$  A number  $x$  is normal in base  $b$  if all of the numbers  $x, bx, b^2x, \dots$  are simply normal in all of the bases  $b, b^2, b^3, \dots$  Schmidt [18] has shown that there exists a number  $x$  and bases  $b_1 \neq b_2$  such that  $x$  is normal in base  $b_1$  and not normal in base  $b_2.$  In fact, if  $b_1$  and  $b_2$  are such that there do not exist integers  $m$  and  $n$  such that  $b_1^m = b_2^n,$  then this holds for a set of  $x$  having the power of the continuum. Thus, it is reasonable to investigate the normality of  $\sqrt[n]{n}$  in different bases.

3. *Result of Pólya and Szegő.* Pólya and Szegő [16, p. 72, Problem 178] prove the following result. Let  $P_i(j, n)$  be equal to 1 if the  $i$ th digit in the fractional part of the expansion of  $\sqrt[n]{n}$  in base  $b$  is  $j$  and  $P_i(j, n) = 0$  otherwise. Then

$$\lim_{l \rightarrow \infty} \frac{1}{l} \sum_{k=1}^l P_i(j, k) = 1/b$$

for every  $j = 0, 1, \dots, b - 1$  and for each  $i.$

Now if an appropriate version of the ergodic theorem held, with measure replaced by density of a set of integers, then it would follow from the above result that the set of integers  $n,$  for which

$$\lim_{l \rightarrow \infty} \frac{1}{l} \sum_{i=1}^l P_i(j, k) \neq \frac{1}{b},$$

would have density zero. However, see the remarks of von Mises [15, pp. 175–176].

### III. Operational Details.

1. *Method Used.* The radicals  $\sqrt[n]{n}$  were calculated on Maniac II using Newton's formula:  $x_{k+1} = \frac{1}{2}(x_k + n/x_k), x_0 = 1.$  Multi-precision division is required. The standard word length on Maniac II is 43 bits. The Newton iteration was carried out 11 times, yielding  $43 \cdot 2^{11} = 88064$  bits. (See references [8], [11], [22], and [23] for alternative methods of computing  $\sqrt[n]{n}.$  One should note that the Newton iteration in [20],

$$x_{k+1} = x_k(3/2 - nx_k^2/2),$$

yields a sequence  $x_k$  which converges to  $1/\sqrt[n]{n}.$  Consideration was given to using a

method based on the longhand algorithm for computing  $\sqrt{n}$ , using a word of 43 bits as an integer.)

The result was squared for verification. It was found that the last two bits were sometimes inaccurate, owing to truncation. Thus, only  $88064 - 2 = 88062$  bits are claimed to be accurate (including the integer part).

2. *Change of Base.* The following algorithm was used to convert digits in base 2 to digits in base  $b$ , not a power of 2. It is efficient to first make a conversion to a larger base that is a multiple of  $b$ . Let  $A = 2^{43}$ ,  $B = b^{\lceil 43 \log 2 / \log b \rceil}$ , where  $\lceil \cdot \rceil$  denotes the largest integer. Suppose that the fractional part of  $\sqrt{n}$  is represented by  $k$  words of 43 bits each. Let  $l_p$  be the  $p$ th digit in the fractional part of  $\sqrt{n}$  in base  $B$  and  $d_p$  be the corresponding digit in base  $A$ . Then

$$\sum_{j=1}^k d_j A^{-j} = \sum_{j=1}^r l_j B^{-j} + R,$$

where  $R < B^{-r}$ . Write

$$I_1 + F_1 = B \sum_{j=1}^k d_j A^{-j},$$

where  $F_1 < 1$  and  $I_1$  is an integer.  $F_1$  is, generally, a  $k$ -word quantity. Then  $l_1 = I_1$ . Write  $BF_1 = I_2 + F_2$ , where  $F_2 < 1$  and  $I_2$  is an integer. Then  $l_2 = I_2$ , etc. The  $l$ 's are converted to the digits (base  $b$ ) of the fractional part of  $\sqrt{n}$  by successive division by  $b$ .

In the algorithm used here,  $F_1$  is replaced by (or rounded to)  $\bar{F}_1$  which is  $F_1$  with the final word deleted. Then

$$B\bar{F}_1 = I_2 + F_2$$

and  $F_2$  is replaced by  $\bar{F}_2$  which is  $F_2$  with the final word deleted, etc.

It can be shown that the number of digits in base  $b$  which this procedure yields is  $k\lceil 43 \log 2 / \log b \rceil$ , with a rounding error of  $(1 - b^{\lceil 43 \log 2 / \log b \rceil} / 2^{43})^{-1} b^{-k\lceil 43 \log 2 / \log b \rceil}$ . Table 2 gives the values of these quantities for  $b = 3, 5, 6, 7$ , and  $10$ ;  $k = 2048$ .

3. *Machine Time Requirements.* The time required for Maniac II to compute 88064 bits of  $\sqrt{n}$  was 278 seconds. The time required to square 88064 bits of  $\sqrt{n}$  to verify the square root varied from 310 to 325 seconds. Each collection of bits was verified; the accuracy of the square ranged from 88062 bits to 88068 bits, the latter being possible because of implicit zeros beyond the last recorded digits in the radical.

IV. *Results.* The digits of  $(\sqrt{n})_b^l$  have been calculated for various  $n$  and bases  $b$ , where  $l$  denotes the number of digits. Table 1 summarizes the extent of these calculations. The following sections discuss the tests which have been applied to these digits.

1. "Lead" Test (*arc sine law for last visit to origin*). Let  $X_i$  ( $i = 1, 2, \dots$ ) be a set of independent random variables with  $\text{prob}(X_i = 1) = \text{prob}(X_i = -1) = 1/2$ . Let  $S_{2p} = \sum_{i=1}^{2p} X_i$ . Let  $0 < x < 1$  be fixed. Then, according to Feller [6], for large  $p$ ,

$$\text{prob}\{S_{2j} \neq 0, j = p, p - 1, \dots, [px]\} \approx (2/\pi) \text{arc sin } \sqrt{x}.$$

This test is applied to the first 88062 bits of  $\sqrt{n}$  for  $n$  square-free and  $2 \leq n \leq 15$ . The results are given in Table 3. The successive bits of  $\sqrt{n}$  are regarded as independent random variables with  $X_i = 1 - 2\epsilon_i$  where  $\epsilon_i$  is the  $i$ th bit of  $\sqrt{n}$ . The second

TABLE 1.  
Summary of Tabulations of  $\sqrt{n}$ .

Author	Date	Base	n	No. of Digits	Statistical Tests	Reference
Boorman	1887	10	2	520	none	4
"	1887	10	3	422	none	2
Uhler	1951	10	2	1542	$\chi^2$	22
"	1951	10	3	1314	$\chi^2$	23
Lal, Lunnon	1968	10	2	10000	$\chi^2$ in blocks of 1000 and runs	12
Jones	1967	10	$2 \leq n(\text{prime}) < 100$	22900	$\chi^2$ over entire block	9
Takahashi, Sibuya	1966	10	2, 3	14000	$\chi^2$	20, 21
"	1966	8	2, 3	15360	$\chi^2$	20, 21
"	1966	10	5, 6, 10	7000	$\chi^2$	20, 21
"	1966	8	5, 6, 10	7680	$\chi^2$	20, 21
"	1966	10	7, 8	6900	$\chi^2$	20, 21
"	1966	8	7, 8	7552	$\chi^2$	20, 21
Good	1967	2	2	10000	Generalized serial test	8
Beyer, Metropolis, Neergaard	1968	2	2, 3, 5, 6, 7, 10, 11, 13, 14, 15	88062	$\chi^2$ , lead test, gap test	24
"	1968	3	2, 3, 5	55296	$\chi^2$	24
"	1968	5	2, 3, 5	36864	$\chi^2$	24
"	1968	6	2, 3, 5	32768	$\chi^2$	24
"	1968	7	2, 3, 5	30720	$\chi^2$	24
"	1968	10	2, 3, 5	24576	$\chi^2$	24

TABLE 2.  
*Number of Digits Resulting from Conversion of 2048 43-Bit Words to Base b.*

$b$	$\lfloor 43 \log 2 / \log b \rfloor$	$(1 - b^{\lfloor 43 \log 2 / \log b \rfloor})^{-1}$	$2048 \lfloor 43 \log 2 / \log b \rfloor$
3	27	7.6	55296
5	18	1.77	36864
6	16	1.43	32768
7	15	2.15	30720
10	12	1.3	24576

TABLE 3.  
*Results of "Lead" Test for Binary Digits of  $\sqrt{n}$ .*

$n$	Last visit to origin ( $k^*$ )	Length of Lead	Leading Digit	Excess at 88062	$x = k^*/88062$	$\frac{2}{\pi} \arcsin \sqrt{x}$
2	28586	59476	0	376	.32	.38
3	658	87404	1	182	.0075	.055
5	47292	40770	1	142	.54	.53
6	55014	33048	1	278	.62	.58
7	13906	74156	1	136	.16	.26
10	31344	56718	0	236	.36	.41
11	28022	60040	0	540	.32	.38
13	13668	74394	0	328	.16	.26
14	144	87918	1	582	.0016	.025
15	31842	56220	1	462	.36	.41

column denotes the largest  $k$  ( $k \leq 88062$ ) =  $k^*$  for which  $\sum_{i=1}^k X_i = 0$ . The third column is the length of the lead at  $k = 88062$ , namely,  $88062 - k^*$ . The fourth column gives the digit, 0 or 1, which leads at  $k = 88062$ . The fifth column gives the excess of the leading digit at  $k = 88062$ , i.e., (number of 0's in 88062 bits) - (number of 1's in 88062 bits) in case 0 leads or the negative of this in case 1 leads. The sixth column gives  $x = k^*/88062$ . The seventh column gives the probability that the last return

to the origin for a sequence of 88062 random variables described above would have had a last visit to origin not later than at  $k^*$ . None of the probabilities are exceptional, although the digits for  $(14)^{1/2}$  are less than the 5% level.

The results in Table 3 provide illustrations that the probability of such long leads (see column 3) is greater than one might intuitively expect.

Applications of the arc sine law for *sojourn times* are made in Appendix 1 to results reported by Uhler [23] on  $1/\sqrt{3}$  and in Appendix 2 to results reported by Stoneham [19] on the transcendental "e".

2. *Gap Test.* The length of "runs of 1's" in the binary expansions of these square roots is examined. By a "run of 1's" is meant a sequence of 1's bounded by 0's; i.e., it has the form

$$\dots 01 \dots \underbrace{10}_{\text{(all 1's)}} \dots \text{ or } 1 \dots 10 \dots \text{ or } \dots 01 \dots 1.***$$

The length of the run is the number of 1's in the run. Runs of length 0 are not counted.

The problem of runs has been investigated by von Mises [15, p. 184]. To quote:

"The German philosopher, K. Marbe, tried to develop a system based on the idea that long runs contradict probability calculus. He investigated painstakingly the birth records of four cities, each record containing about 50,000 entries, and searched for sequences of male or female newborn children. The longest run he found consisted of 17 entries of the same sex in a row. He came to the conclusion that there is something in the popular belief that after 17 girls have been born in succession the next child must be a boy."

It might be interesting to note that the largest run of 1's found in the data below (10 records of 88062 entries each) is 18.

Denote by  $Q_n^{(m)}(x)$  the probability of obtaining  $x$  runs of 1's, each run of length  $m$ , in a sequence of  $n$  symmetric Bernoulli trails (equiprobable, binary, independent). (Note that von Mises in [15] uses  $P_n^{(m)}(x)$  to denote the corresponding probability for the sum of runs of 1's and runs of 0's.) Then, as von Mises shows,

$$Q_n^{(m)}(x) \sim \psi(x; n/2^{m+2}) \equiv e^{-n/2^{m+2}} (n/2^{m+2})^x / x!$$

if  $n/2^{m+2}$  remains finite as  $n \rightarrow \infty$ .  $\psi(x; a)$  is the Poisson distribution.

Table 4 gives the data.  $m$  is the size of the run of 1's.  $E$  is the number of runs of 1's of that size expected in 88062 symmetric Bernoulli trails as calculated from the Poisson distribution  $\psi(x; 88062/2^{m+2})$ .  $\sigma = (n/2^{m+2})^{1/2}$  is the standard deviation for  $\psi$ . Since for large  $n/2^{m+2}$ ,  $\psi$  is approximately normally distributed, one standard deviation corresponds to a probability of 68.3% for large  $n/2^{m+2}$ . The remaining columns listed the observed counts for  $\sqrt{n}$ . The last column gives the average over the 10 square roots. The final line gives the totals. It is noted that the data is what one would expect from a random sequence.

The probability that there are exactly  $x$  runs of 1's ( $m \geq 1$ ) in a sequence of  $n$  symmetric Bernoulli trails is

$$2^{-n} \binom{n+1}{2x}.$$

\*\*\* von Mises excludes the latter two in his definition of a run.

TABLE 4.  
*Distribution of Runs of Length m in the Binary Expansion of  $\sqrt{n}$ ; E is the Expected Number and  $\sigma$  the Standard Deviation.*

$m$	Expected Value	$E + \sigma$	$E - \sigma$	$\sqrt{2}$	$\sqrt{3}$	$\sqrt{5}$	$\sqrt{6}$	$\sqrt{7}$	$\sqrt{10}$	$\sqrt{11}$	$\sqrt{13}$	$\sqrt{14}$	$\sqrt{15}$	Average
1	11008	11113	10903	11072	10832	10846	10843	11169	11002	11099	10972	10987	10930	10975.2
2	5504	5578	5430	5412	5514	5570	5518	5436	5595	5469	5544	5529	5489	5507.6
3	2752	2804	2700	2828	2761	2858	2725	2759	2818	2704	2725	2767	2746	2769.1
4	1376	1413	1339	1390	1401	1404	1388	1369	1311	1325	1417	1387	1397	1378.9
5	688	714	662	692	687	662	694	683	694	715	646	709	692	687.4
6	344	363	325	327	347	319	376	358	348	371	324	340	355	346.5
7	172	185	159	152	172	168	183	171	150	167	180	174	180	169.7
8	86	77	95	83	103	87	76	97	75	83	95	98	83	88.0
9	43	50	36	40	33	47	40	39	45	37	33	46	60	42.0
10	21.5	26	17	17	25	13	28	23	22	13	20	25	14	20.0
11	10.75	14	7.5	11	12	11	12	10	9	11	14	13	14	11.7
12	5.38	7.7	3.1	4	5	5	4	3	3	3	4	3	6	4.0
13	2.69	4.3	1.0	2	5	5	3	0	2	1	1	0	1	2.0
14	1.34	2.3	0.3	1	2	0	3	2	2	1	3	0	2	1.6
15	0.67			1	0	1	2	1	0	1	1	0	1	0.8
16	0.33			0	0	1	0	0	0	0	0	0	2	0.3
17	0.17			0	0	0	0	0	0	1	0	0	1	0.2
18	0.08			0	0	0	1	0	0	0	0	0	0	0.1
Total	22016	22165	21867	22032	21899	21997	21896	22120	22076	22001	21979	22079	21974	22005.2

TABLE 5.  
 $\chi^2$  Values of the Cumulative Distribution of the First  $l$  Digits of  $(\sqrt{n})_2^k, k = 1$ .

$\chi^2$ n	9,976	19,952	29,928	39,904	49,880	59,856	69,832	80,152	88,062
2	.31	.54	.084	.79	2.7	2.3	1.2	1.0	1.6
3	1.3	.27	1.2	1.2	1.4	.57	2.1	.53	.38
5	.67	.48	.97	.28	.063	.17	.25	.43	.23
6	.0016	.0050	.32	.63	.23	.16	.070	.14	.88
7	.0064	.50	.15	.22	.17	.19	.20	.15	.22
10	1.1	.0098	.0048	.063	.75	2.6	2.0	.99	.64
11	.81	1.1	.15	.79	4.0	4.2	4.8	2.3	3.3
13	.0064	1.1	4.3	.81	1.4	2.7	1.4	1.0	1.2
14	4.4	2.0	.55	2.7	3.2	5.2	3.8	4.9	3.9
15	.079	.0072	.013	.16	.13	.22	1.3	2.3	2.4

TABLE 6.  
*k* = 2. Cf. Table 5.

$\ell$ n	4,816	9,976	14,964	19,952	24,940	29,928	34,916	40,076	44,031
2	2.0	2.3	1.6	3.1	4.6	3.5	2.8	5.5	4.5
3	2.9	1.3	5.0	6.3	7.4	7.0	7.9	7.2	3.9
5	2.3	.62	1.3	4.3	4.4	2.0	1.8	2.0	2.2
6	2.0	1.6	5.5	9.6	6.2	7.4	3.0	2.2	2.3
7	0.89	0.75	.62	1.5	2.6	1.2	2.2	4.7	5.1
10	1.5	.15	.73	.89	2.0	3.5	3.8	1.8	.85
11	1.6	1.2	1.6	4.7	7.2	4.9	6.3	5.1	6.3
13	7.7	8.0	7.0	2.4	3.8	3.6	1.9	1.1	1.3
14	7.7	8.2	2.1	4.1	3.8	5.4	4.8	7.5	5.5
15	.12	.32	2.2	1.8	2.6	1.4	3.3	5.6	5.5

TABLE 7.  
*k* = 3. Cf. Table 5.

$\ell$ n	3,306	6,612	9,918	13,338	16,644	19,950	23,370	26,676	29,184
2	11.3	15.4	15.2	11.0	11.7	10.7	5.8	6.2	5.7
3	3.1	6.4	8.9	13.8	13.5	13.4	16.7	11.9	8.4
5	12.5	3.8	8.3	4.9	7.9	7.3	6.0	6.6	7.5
6	6.2	6.3	8.3	10.6	7.6	7.8	4.8	5.6	7.0
7	7.8	5.9	2.9	7.9	9.9	7.9	5.2	6.9	6.9
10	7.0	6.2	5.4	8.9	15.0	11.5	10.2	7.1	6.0
11	7.9	5.8	3.3	3.1	5.5	6.1	7.2	4.1	4.3
13	12.4	5.4	9.5	4.5	5.6	7.1	4.5	3.0	2.6
14	6.8	9.7	6.6	9.6	7.9	11.8	11.2	12.3	9.9
15	2.6	6.1	4.5	1.5	2.3	2.3	3.6	6.8	7.3

TABLE 8.  
*k* = 4. Cf. Table 5.

$\frac{c}{n}$	2,494	4,988	7,482	10,062	12,470	15,050	17,458	19,952	21,930
2	14.2	11.5	15.0	14.9	21.7	25.4	20.5	20.7	18.4
3	9.5	10.8	12.8	18.3	22.4	21.8	19.3	17.7	14.7
5	10.2	13.7	20.6	18.3	23.7	21.5	19.4	17.1	19.5
6	18.0	14.1	22.0	20.8	18.3	27.4	18.9	15.8	13.6
7	6.9	9.7	12.2	16.1	20.6	20.0	20.0	19.2	23.5
10	16.1	11.8	17.5	22.2	28.2	22.0	25.9	28.8	29.6
11	11.8	14.2	16.2	22.6	30.1	26.9	24.7	19.5	21.2
13	26.0	20.3	15.6	16.5	15.2	17.0	11.6	10.9	9.7
14	14.0	12.9	9.4	17.1	15.7	14.4	18.6	19.9	20.5
15	7.3	11.5	14.2	12.6	15.1	11.2	16.7	17.0	14.3

TABLE 9.  
 $\chi^2$  Values of the Cumulative Distribution of the First  $l$  Digits of  $(\sqrt{10})_2^4$ .

$l$	$\chi^2$	Level
19866	28.5	.02
20038	29.1	.02
20210	29.0	.02
20382	30.2	.01
20554	29.5	.02
20726	29.4	.02
20898	29.3	.02
21070	30.6	.01
21242	29.5	.02
21414	28.9	.02
21586	31.3	.008
21758	30.0	.02
21930	29.6	.02

The referee has kindly supplied a simplified version of our original proof of this: Punctuate a list of  $n$  0's and 1's by putting a comma before and after each run of 1's. There are  $n + 1$  positions from which to choose  $2x$  commas and thus

$$\binom{n + 1}{2x}$$

distinct configurations with  $x$  runs. Thus the expected value for the total number of runs is  $(n + 1)/4$ . (*The original method* of proof has been extended to treat the problem of "clusters" on more general lattices [25].)

*Remark.* The expected number of runs of 1's of length  $m$  is approximately given by

$$(1) \quad \sum_{x=0}^{\infty} x\psi \left( x; \frac{n}{2^{m+2}} \right) = \frac{n}{2^{m+2}}.$$

In this connection P. Stein (private communication) has made the following observation. Over the full set of  $2^n$  binary words the number of runs of 1's of length  $m$  is given by  $(n/2^{m+2})2^n(1 + (3 - m)/n)$  for  $1 \leq m \leq n - 1$ . So, on the average, for each of the  $2^n$  words, the number of runs of 1's of length  $m$  would be given by  $(n/2^{m+2}) \cdot (1 + (3 - m)/n)$ , which agrees fairly well, for large  $n$  and small  $m$ , with (1).

3.  $\chi^2$ -Test for Frequencies. The  $\chi^2$  values of the cumulative frequency distributions of the first  $[88062/2^k]$   $2^k$ -ary digits of  $\sqrt{n}$ ,  $2 \leq n \leq 15$  for  $1 \leq k \leq 4$  are examined (cf. footnote on p. 456). The results are in Tables 5, 6, 7, and 8. In general, significance levels [3] are not included unless they are of some interest. For example, the rather small level for  $(\sqrt{10})_1^4$  for  $l \sim 21,586$  is noted. Table 9 lists more detail in this instance.

TABLE 10.  
 *$\chi^2$  Values of the Cumulative Distribution of the First 1 Digits of the Fractional Part of  $(\sqrt{n})_3$ .*

$\frac{\ell}{n}$	6,048	12,096	17,928	23,976	30,024	36,072	42,120	47,952	55,296
2	1.0	3.9	1.8	1.8	.90	1.1	.62	.54	.84
3	1.1	2.6	.99	2.1	1.6	1.0	2.2	2.6	2.1
5	.19	.90	.87	.54	.64	.27	.76	.49	2.1

TABLE 11.  
 *$\chi^2$  Values of the Cumulative Distribution of the First 1 Digits of the Fractional Part of  $(\sqrt{n})_5$ .*

$\frac{\ell}{n}$	3,888	7,632	11,952	15,696	19,872	23,760	27,936	32,112	36,864
2	3.5	7.0	11.7	15.6	10.7	6.1	10.6	7.5	6.1
3	.99	2.6	1.6	1.3	3.5	1.6	2.0	3.7	1.9
5	3.6	1.9	1.8	3.4	1.6	1.7	3.4	4.9	5.9

TABLE 12.  
 $\chi^2$  Values of the Cumulative Distribution of the First  $l$  Digits of the Fractional Part of  $(\sqrt{n})_6$ .

$\frac{l}{n}$	3,968	8,064	12,032	16,000	19,968	24,064	28,032	32,000	32,768
2	1.6	4.1	5.7	5.3	3.1	1.2	2.2	2.2	2.4
3	4.0	4.5	7.1	4.0	3.8	2.1	3.5	2.2	2.6
5	6.3	9.3	7.1	5.9	6.6	6.0	4.9	3.4	2.9

TABLE 13.  
 $\chi^2$  Values of the Cumulative Distribution of the First  $l$  Digits of the Fractional Part of  $(\sqrt{n})_7$ .

$\frac{l}{n}$	3,480	6,960	10,560	14,040	17,520	21,000	24,480	27,960	30,720
2	9.1	7.9	8.0	7.0	6.5	4.7	3.9	1.0	2.8
3	3.2	5.4	2.4	2.7	3.1	3.2	2.1	4.1	4.8
5	6.5	4.0	1.2	2.4	6.3	3.3	4.0	3.0	2.9

TABLE 14.  
 $\chi^2$  Values of the Cumulative Distribution of the First  $l$  Digits of the Fractional  
 Part of  $(\sqrt{n})_{10}$ .

$\frac{l}{n}$	2,976	6,048	9,024	12,000	14,976	18,048	21,024	24,000	24,576
2	12.7	9.2	8.9	7.6	4.0	4.5	4.9	6.2	6.2
3	3.4	12.5	8.6	7.3	4.9	5.5	5.4	8.2	9.8
5	10.9	9.3	8.8	3.8	1.4	1.7	2.6	3.8	4.2

Tables 10, 11, 12, 13, and 14 give the cumulative  $\chi^2$  values for the digit cumulative frequency counts of  $(\sqrt[n]{n})^l_b$  for  $n = 2, 3$ , and  $5$  and  $b = 3, 5, 6, 7$ , and  $10$ . The only thing unusual here is the rather high level of  $(\sqrt{5})^l_{10}$  for  $l > 12,000$ . Additional detail is given in Table 15.

TABLE 15  
 $\chi^2$  Values of the Cumulative Distribution of the First  $l$  Digits of the Fractional Part of  $(\sqrt{5})_{10}$ .

$l$	$\chi^2$	level	$1 - (\text{level})$
16512	1.078	.99923	.00077
16608	.9607	.99952	.00048
16704	1.164	.99895	.00105
16800	.9774	.99948	.00052
16896	.9306	.99958	.00042
16992	1.184	.99888	.00112

The data for  $(\sqrt{2})_{10,8}$  have been checked against those given by Takahashi and Sibuya in [21] in a few places and exact agreement found. This indicates that the difficulty they had with several digits given by Uhler [22] was due to a printing error.

APPENDIX 1. *Sojourn Time for 4's in  $1/\sqrt{3}$ .* Uhler [23] has commented on the deficiency of 4's in the decimal representation of  $1/\sqrt{3}$ . Stoneham [19] has remarked on the excess of 6's in the decimal representation of the transcendental "e". These matters are discussed here in greater detail with reference to the arc sine law for sojourn times.

Let  $X_i$  ( $i = 1, 2, \dots$ ) be a sequence of random variables with  $\text{prob}(X_i = k) = 1/n$  for  $k = 1, 2, \dots, n$ . Let  $m_j(k)$  be the number of occurrences of  $k$  in  $X_1, X_2, \dots, X_j$ . What is the probability that

$$\left. \begin{array}{l} \text{(i) } m_j(k)/j > 1/n \\ \text{(ii) } m_j(k)/j < 1/n \end{array} \right\} \text{ for all } j = s, s + 1, \dots, l?$$

I.e., what is the probability that the digit  $k$  either always exceeds its expectation from  $s$  to  $l$  or else is always less than its expectation from  $s$  to  $l$ ? It will be shown that the probability is the same as for the binary game ( $n = 2$ ) as given by the arc sine law. First, an  $n$ -ary game can be regarded as a binary game with "heads" having probability  $p = 1/n$  and "tails" having probability  $q = 1 - 1/n$ . Define a new variable  $X'_k$  with  $\text{prob}\{X'_k = -(p/q)^{1/2}\} = q$  and  $\text{prob}\{X'_k = (q/p)^{1/2}\} = p$ . Then  $E\{X'_k\} = 0$  and  $\text{var}\{X'_k\} = 1$ . Let  $S'_j = \sum_{i=1}^j X'_i$ . Let  $m'_j$  be the number of  $X'_i$  which are positive. If  $S'_j > 0$ , then  $m'_j(q/p)^{1/2} > (j - m'_j)(p/q)^{1/2}$ , or  $m'_j q > (j - m'_j)p$ , or  $m'_j/j > p = 1/n$ . Similarly, if  $S'_j < 0$ , then  $m'_j/j < 1/n$ .

Now by a theorem of Erdős and Kac [5], since the  $X'_k$  have a common distribution with expectation 0 and variance 1, one has

$$\text{prob}\{T'_j < jx\} \approx (2/\pi)\text{arc sin } \sqrt{x},$$

where  $T'_j$  is the number of  $S'_k$  ( $1 \leq k \leq j$ ) which are negative (or alternately, which are positive). Thus the arc sine law for sojourn times can be used in the case of a binary unsymmetric "game".

Uhler's computation [23] of the decimal digits of  $1/\sqrt{3}$  shows that the 4's are

deficient (less than expected number), except at the 40th decimal where the 4's are "even," out to at least the 1317th decimal. The probability of this is, according to the arc sine law with  $j = 1317$ ,  $T'_j = 1$ ,  $x = 2/1317$ :  $(2/\pi)\arcsin(2/1317)^{1/2} = .025$ . This situation deserves further study.

APPENDIX 2. *The Transcendental "e"*. With respect to the first 60,000 digits of transcendental "e", Stoneham [19] states: "A plot for the sixes shows a consistent excess above pure chance expectation for 97.7% of the 60,000 place sample." In another place he states: "there appears to be a consistent 'excess of sixes' as in the 1938 report of Fisher and Yates [7]." Actually, Fisher and Yates noted that in a sample of 15000 decimal digits, chosen from a table of logarithms, there were  $(1500 + 113)$  sixes, which is not quite the same as the long lead of sixes noted by Stoneham. Stoneham's data together with the list of 2500 decimal digits of "e" given by Reitwiesner [17] and Metropolis, Reitwiesner, and von Neumann [14] show that for only 881 places in the first 60,000 decimal digits the proportion of 6's is less than or equal to its expected value. The probability that this occurs, according to the arc sine law for sojourn times, given in Appendix 1 is,  $(2/\pi)\arcsin(881/60000)^{1/2} \cong .077$ .

**Acknowledgment.** The authors thank M. Stein, P. Stein, and B. Swartz of our laboratory for help on certain points.

University of California  
Los Alamos Scientific Laboratory  
Los Alamos, New Mexico 87544

1. É. BOREL, *Probability and Certainty*, Walker, New York, 1963.
2. J. MARCUS BOORMAN, "Square-root notes," *Math. Mag.*, v. 1, 1887, pp. 207–208.
3. H. CRAMÉR, *Mathematical Methods of Statistics*, Princeton Math. Series, vol. 9, Princeton Univ. Press, Princeton, N. J., 1946. MR 8, 39.
4. EDITOR, *Math. Mag.*, v. 1, 1887, p. 164.
5. P. ERDŐS & M. KAC, "On the number of positive sums of independent random variables," *Bull. Amer. Math. Soc.*, v. 53, 1947, pp. 1011–1020. MR 9, 292.
6. W. FELLER, *An Introduction to Probability Theory and its Applications*, Vol. 1, 3rd ed., Wiley, New York, 1968. MR 37 # 3604.
7. R. A. FISHER & F. YATES, *Statistical Tables for Biological, Agricultural and Medical Research*, Oliver & Boyd, London, 1938; 2nd ed., 1943. MR 5, 207.
8. I. J. GOOD, "The generalized serial test and the binary expansion of  $\sqrt{2}$ ," *J. Roy. Statist. Soc. Ser. A*, v. 130, 1967, pp. 102–107.
9. M. F. JONES, "Approximation to the square roots of primes less than 100," *Math. Comp.*, v. 21, 1967, p. 234.
10. A. H. KRUSE, "Some notions of random sequence and their set-theoretic foundations," *Z. Math. Logik Grundlagen Math.*, v. 13, 1967, pp. 299–322. MR 37 # 2272.
11. M. LAL, "Expansion of  $\sqrt{2}$  to 19,600 decimals," *Math. Comp.*, v. 21, 1967, p. 258.
12. M. LAL & W. F. LUNNON, "Expansion of  $\sqrt{2}$  to 100,000 Decimals," *Math. Comp.*, v. 22, 1968, pp. 899–900.
13. PER MARTIN-LÖF, "The definition of random sequences," *Information and Control*, v. 9, 1966, pp. 602–619. MR 36 # 6228.
14. N. METROPOLIS, G. REITWIESNER & J. VON NEUMANN, "Statistical treatment of values of first 2,000 decimal digits of  $e$  and of  $\pi$  calculated on the ENIAC," *MTAC*, v. 4, 1950, pp. 109–111. MR 12, 286.
15. RICHARD VON MISES, *Mathematical Theory of Probability and Statistics*, Academic Press, New York, 1964. MR 31 # 2743.
16. G. PÓLYA & G. SZEGÖ, *Aufgaben und Lehrsätze aus der Analysis*. Band I: *Reihen. Integralrechnung. Funktionentheorie*, 3rd ed., Die Grundlehren der Math. Wissenschaften, Band 19, Springer-Verlag, Berlin and New York, 1964. MR 30 # 1219a.
17. GEORGE W. REITWIESNER, "An ENIAC determination of  $\pi$  and  $e$  to more than 2,000 decimal places," *MTAC*, v. 4, 1950, pp. 11–15. MR 12, 286.
18. W. SCHMIDT, "On normal numbers," *Pacific J. Math.*, v. 10, 1960, pp. 661–672. MR 22 # 7994.
19. R. G. STONEHAM, "A study of 60,000 digits of the transcendental "e"," *Amer. Math. Monthly*, v. 72, 1965, pp. 483–500. MR 31 # 4108.

20. KŌKI TAKAHASHI & MASAOKI SIBUYA, "The decimal and octal digits of  $\sqrt{n}$ ," *MTAC*, v. 21, 1967, pp. 259–260.
21. KŌKI TAKAHASHI & MASAOKI SIBUYA, "Statistics of the digits of  $\sqrt{n}$ ," *Joho Shori (Information Processing)*, v. 6, 1965, pp. 221–223. (Japanese)
22. HORACE S. UHLER, "Many-figure approximations to  $\sqrt{2}$ , and distribution of digits in  $\sqrt{2}$  and  $1/\sqrt{2}$ ," *Proc. Nat. Acad. Sci. U.S.A.*, v. 37, 1951, pp. 63–67. MR 12, 444.
23. HORACE S. UHLER, "Approximations exceeding 1300 decimals for  $\sqrt{3}$ ,  $1/\sqrt{3}$ ,  $\sin(\pi/3)$  and distribution of digits in them," *Proc. Nat. Acad. Sci. U.S.A.*, v. 37, 1951, pp. 443–447. MR 13, 161.
24. W. A. BEYER, N. METROPOLIS & J. R. NEERGAARD, "Square roots of integers 2 to 15 in various bases 2 to 10: 88062 binary digits or equivalent," *Math. Comp.*, v. 23, 1969, p. 679.
25. ELLIOTT H. LIEB & W. A. BEYER, "Clusters on a thin quadratic lattice (transfer matrix technique)," *Studies in Appl. Math.*, v. 48, 1969, pp. 77–90.