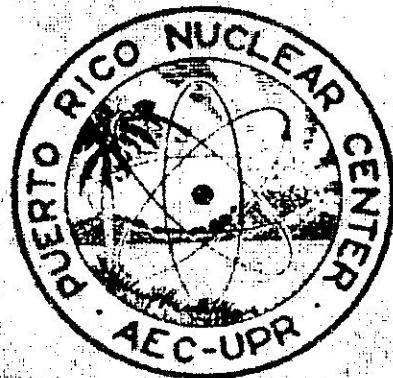


PRNC-75

PUERTO RICO NUCLEAR CENTER

RANDOM NUMBERS FROM A RADIOACTIVE SOURCE



OPERATED BY UNIVERSITY OF PUERTO RICO UNDER CONTRACT
NO. AT (40-1)-1833 FOR U. S. ATOMIC ENERGY COMMISSION

Random Numbers from a Radioactive Source

Arnoldo J. De Hoyos*

and

Donald S. Sasscer

* Submitted to the University of Puerto Rico at
Mayaguez, Mayaguez, Puerto Rico in partial ful-
fillment of the requirements for the degree of
Master in Science (Nuclear Engineering).

Work performed at the Puerto Rico Nuclear Center,
Mayaguez, Puerto Rico.

University of Puerto Rico
College of Agriculture and Mechanic Arts
Mayaguez, Puerto Rico

Random numbers from a radioactive source

by

Arnoldo J. de Hoyos

A thesis submitted in
partial fulfillment of the
requirements for the degree of
Master in Science
(Nuclear Engineering)

June, 1965

Approved:

Donald M. Wallace
Chairman Graduate Committee

June 4, 1965
Date

J. F. Diaz de Hoyos
Director of Department

June 4, 1965
Date

Israel Almodovar
Chairman Graduate Council

June 15, 1965
Date

ACKNOWLEDGEMENTS

I wish to express my gratitude to the many persons who collaborated in this work but especially to Dr. Donald S. Sasscer for his advice, help and continuous encouragement in the performing of the whole thesis.

I also wish to thank all the personnel of the Computer Center of the College of Agricultural and Mechanical Arts and especially to Mrs. A. Kay and Mrs. A. I. de Alcarin for their help in programming the conversion and test of the random numbers.

This research was performed during the period when the writer held an International Atomic Energy Agency fellowship at the Puerto Rico Nuclear Center.

ABSTRACT

The statistical fluctuations in the disintegration of a Cs¹³⁷ source measured by a Radiation Counter Laboratories' 512 multichannel analyzer and a gamma ray scintillator detector were used to produce a sequence of uniformly distributed binary random digits. This binary sequence was then converted to a decimal sequence and seven tests of randomness and uniformity of the distribution were applied.

The results of the tests show that beside statistical sampling fluctuations there is no significant evidence that contradict the hypotheses that:

- a) The distribution of the decimal digits fits the uniform distribution (frequency test)
- b) There exists no correlation or association among the digits of the sequence (auto-correlation, mean square difference and serial tests)
- c) There exists no abnormal clustering or dispersion among the digits (runs tests)
- d) There is not a favored five digits arrangement (poker test)

Tables of the uniformly distributed binary and decimal random digits are presented. These random numbers or pseudo-random numbers generated from these may be used in statistical sampling and in Monte Carlo calculations.

The method presented in this thesis to generate a sequence of random numbers compares favorably to other methods that are reported.

TABLE OF CONTENTS

	Page
List of Tables.....	vi
List of Figures.....	vii
INTRODUCTION.....	1
REVIEW OF LITERATURE	
Arithmetical versus physical procedures for generating random numbers.....	3
Physical processes to generate random numbers....	6
THEORETICAL CONSIDERATIONS.....	7
Generation of the random numbers.....	9
Conversion of the original non-uniformly distri- buted random numbers to binary and decimal sequences of uniformly distributed random numbers	9
Test for randomness of the decimal digits.....	11
RESULTS.....	14
DISCUSSION OF RESULTS	
Frequency test.....	22
Serial test.....	23
Auto-correlation test.....	24
Runs test 1.....	24
Mean square difference test.....	25
Runs test 2.....	25
Poker test.....	25

	Page
Advantage and disadvantages of the method used in this thesis to generate random numbers.....	26
CONCLUSIONS.....	29
REFERENCES.....	30
APPENDIX 1	
A table of uniformly distributed binary random numbers.....	32
APPENDIX 2	
A table of uniformly distributed decimal random numbers.....	40

Table	<u>LIST OF TABLES</u>	Page
1	Frequency test.....	15
2	Serial test.....	16
3	Auto-correlation test.....	17
4	Runs test 1.....	18
5	Mean square difference test.....	19
6	Runs test 2.....	20
7	Poker test.....	21

INTRODUCTION

The purpose of this work was to generate random numbers by using the statistical fluctuations in the disintegration of a radioactive source.

A sequence of numbers is called random when there exists no dependence among its members. That is, each number gives null information in guessing other numbers.

The Monte Carlo method consists of solving a physical or mathematical problem by using random numbers to simulate a random process that is directly or indirectly related to the original problem.

Beside their use in the Monte Carlo method, random numbers are widely used in statistics as a safety rule against bias in sampling and also to give validity to tests performed in the design of experiments.

Random numbers are generated by two general ways: arithmetical and physical procedures. Arithmetical procedures consist of iteration methods based upon a mathematical formula that generates pseudo-random numbers. These numbers are only random from the point of view of some specific application or by passing several statistical tests for randomness. Physical procedures consist of a physical

device (i.e. dice, a roulette wheel, a radioactive source), used to generate a sequence of random numbers.

REVIEW OF LITERATURE

Arithmetical versus physical processes for generating random numbers

In 1949 J. Von Neumann said "Anyone who considers arithmetical methods of producing random digits is, of course, in a state of sin" (1). However, up to now the most common way to generate random number was arithmetical: The congruence method.

Why, if we are convinced that our deterministic mind can not conceive ways to generate random numbers, do we insist on the arithmetical process? The answer in 1959 of the International Business Machine Corporation to this question is that "Fast arithmetical procedures (congruence methods) do exist whose results, though of course not random, never the less do furnish a satisfactory substitute". In addition they are opposed to the generation of random numbers by physical processes because "Nature tends to be systematic, so the construction and maintenance of a mechanical or electronic device - a perfect roulette wheel - is not at all cheap or easy for practical necessities" (2).

A report of Mac Laren and Marsaglia in April 1964 (3) concerned with the suitability of the arithmetical processes

of generating random numbers showed that the sequences of pseudo-random numbers generated by arithmetical processes could pass many tests for randomness and still be unsatisfactory when used in Monte Carlo calculations for some practical problems*; they suggest finally that the most suitable sequence of random numbers is that obtained from a table of random numbers, which itself is generated by a physical process.

An answer to the second argument of the IBM Corporation which was the same as that of Brown from RAND Corporation in 1949 (4), concerning the difficulties of generating random numbers by using a roulette wheel is that a roulette wheel is not the only physical process that can be used to generate random numbers, in spite of the fact that RAND Corporation used it for the construction of a 1,000,000 random digits table (5).

Perhaps the strongest argument against generating random numbers by physical processes is, as J. V. Neumann pointed out in 1949, the practical need of reproducibility, that is of repeating the calculations exactly.

*It seems that there exists physical phenomena where randomness is essential. Nature apparently is not completely deterministic.

If the physical process is incorporated directly into a computer, as it generally is, then this criticism may be answered by noting that it is always possible to print out a given sequence of the computer input random numbers and use this sequence to repeat the calculations. Another possibility is to look for systematic errors in the actual running of the program by performing statistical analyses of the results.

Kahn in his research memorandum of 1954 "Application of Monte Carlo" (6) claims that it is impractical to print a sequence of random numbers generated by a physical process, because of the limited memory and input - output capacity of computer machines. However the practicality of using a table of random numbers (generated by a physical process) for Monte Carlo calculations was demonstrated by Mac Laren and Marsaglia in April 1964 (3). They used different sections of the computer memory alternately and as a buffer, and concluded that a table of random numbers is the most suitable way to generate a sequence of random numbers.

Since it was found that in several cases pseudo-random numbers generated by arithmetical process were unsatisfactory and also, since modern techniques make the use of random

numbers generated by a physical process practical; it is now reasonable to start thinking again of better methods of generating random numbers by using physical processes.

Physical processes to generate random numbers

Several investigators who used physical processes to obtain tables of random numbers are; Tippet who used census reports (7), Kendall and Smith who used a mechanical roulette wheel (8), Hamaker who used a rolling 10 sided prism (9), and the RAND Corporation, which produced the largest and most used table by means of an electronic roulette wheel (5).

Research on the use of a radioactive source to generate random numbers was done by; J. Von Hoerner who generated a sequence of random binary digits by considering the position in time of a flip-flop activated by a radioactive source counter (10), and also by M. Isida and H. Ikeda who generated and incorporated into a computer a sequence of decimal random digits obtained from the last digit of a pre-set time radioactive source counter (11).

THEORETICAL CONSIDERATIONS

Experimental observations of a radioactive source show that the radioactive decay occurs at random and at independent moments of time.

It is known that radioactive decay can be represented by a Poisson distribution (12) which tends to the normal distribution with increasing counting rate (13).

In order to use radioactivity to generate random numbers with some specific distribution it is convenient to convert the non-uniformly distributed random numbers obtained by counting a radioactive source, to a sequence of uniformly distributed random numbers. This is accomplished by comparing the successive number of counts of a radioactive source and assigning a one or a zero to the comparison depending upon certain criteria*. By this process the original non-uniformly distributed random numbers are converted into a sequence of uniformly distributed random binary digits, which are then transformed into a sequence of uniformly distributed random decimal digits.

The advantage of this method over the other physical methods mentioned earlier (10, 11) is that the final distri-

*See procedure page 9

bution of random numbers is not affected by the variance of the original distribution**.

If one is interested in incorporating the radioactive process directly with a digital computer, then a slight variation of this method gives faster and therefore better results. For example, the fact that in two successive disintegrations there is the same probability that one takes longer than the other can be used in connection with an electronic clock to feed a sequence of uniformly distributed random binary digits directly to a computer.

**See discussion of results page 26

EXPERIMENTAL PROCEDURE

Generation of the random numbers

A Radiation Counting Laboratories' 512 multi-channel analyzer with a Tally tape perforator and a gamma ray scintillation detector were used to measure the activity of a Cs¹³⁷ source of approximately 1 microcurie*.

The analyzer was used as a preset time scaler in the automatic mode. The information in the channels (counts accumulated during 0.1 seconds) was readout in perforated tape. This tape was converted to IBM cards.

Conversion of the original non-uniformly distributed random numbers to binary and decimal sequences of uniformly distributed random numbers**

A sequence of uniformly distributed binary random digits was formed whose mth term was defined as 0 if N_{2m} was less than N_{2m+1} , or 1 if N_{2m} was greater than N_{2m+1} , where N_{2m} and N_{2m+1} were successive channel counts. Each exclusive set of ten binary digits was then converted to three decimal digits, producing a sequence of uniformly distributed decimal digits.

*See photograph next page.

**The conversion was performed by an IBM 1401 computer.

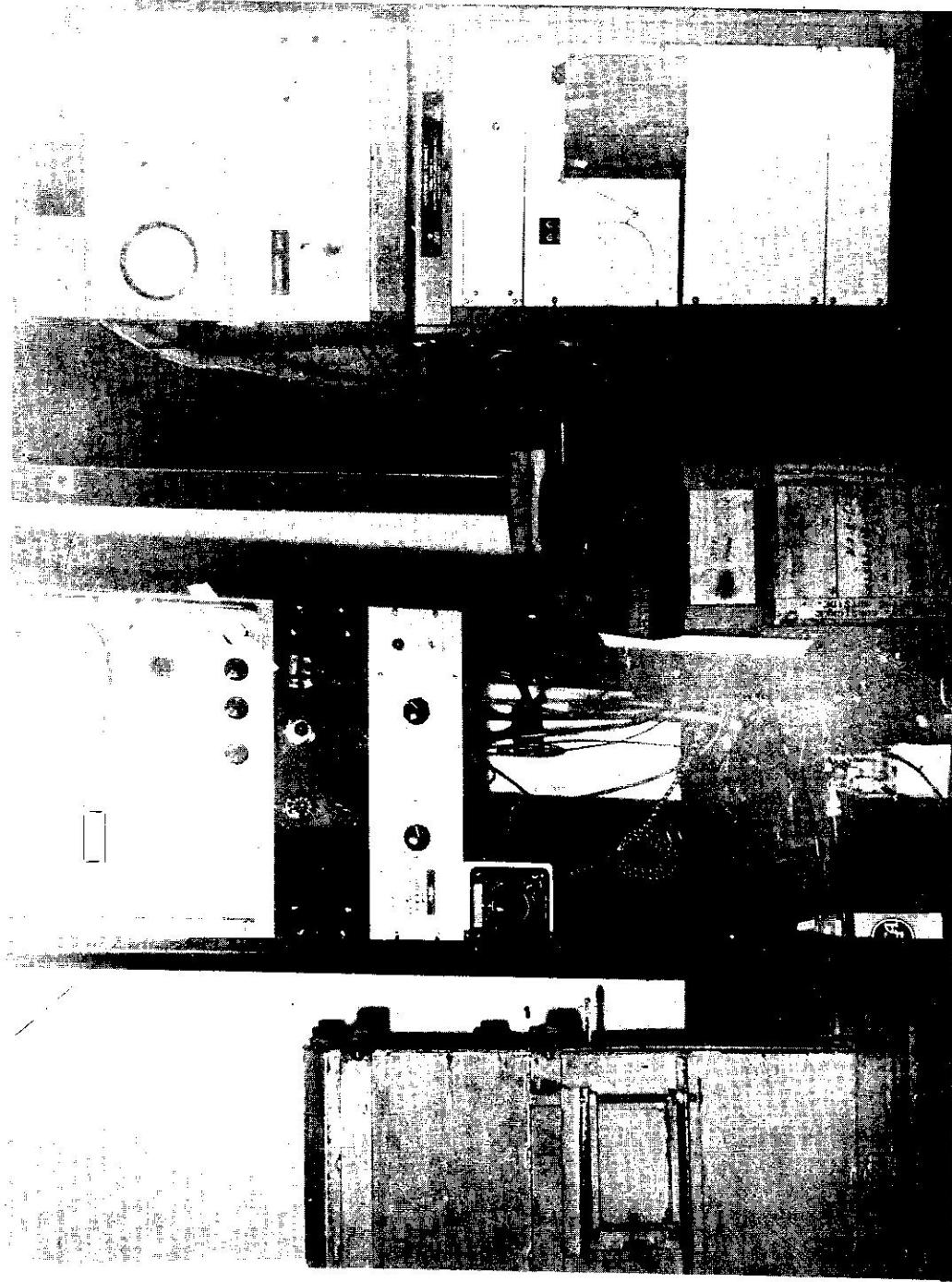


Figure 1. Photograph of the RCL multi-channel analyzer and complementary equipment used to generate the original random numbers.

Tests for randomness of the decimal digits*

In order to measure the independence of the decimal digits and the uniformity of their distribution, four blocks of 1000 decimal digits each were obtained and tested for randomness using lags 1 through 10. Lag 1 is defined as picking every consecutive number $N_1, N_2, \dots, N_{1000}$ of the sequence of decimal digits in a block as the random quantity, lag 2 as picking every other number $N_1, N_3, \dots, N_{999}, N_2, N_4, \dots, N_{1000}$ of the sequence and so on.

Five of the seven tests used are reported in a very recent work of Carlsen (15). They are as follows:

1. The frequency test which consists of calculating chi-square

$$\chi^2 = \frac{1}{100} \sum_{i=0}^{9} (f_i - 100)^2$$

where f_i is the frequency of the decimal digit i ($i = 0, 1, \dots, 9$) in the block. The average and variance are also calculated, the obtained values are then compared to the expected values.

2. The serial test which consists of "binning" the numbers into a 10×10 matrix. A 1 is added in row i

*The tests were performed by an IBM 1620 computer.

column j, when digit i is followed by digit j ($i, j = 0, 1, \dots, 9$). The expected result would be 10 in each position of the matrix. The following X^2 is then calculated.

$$X^2 = \frac{1}{10} \sum_{i,j=0}^9 (f_{ij} - 10)^2$$

X^2 should be distributed as a chi-square with 90 DF.

The expression $Z = (2(X^2 - X_1^2))^{1/2} - (2 \times 90 - 1)^{1/2}$ is used as a normal deviate with unit variance and the observed values of Z are then compared to expected values.

3. The auto correlation test which consists of calculating the auto correlation coefficient

$$Ch = \frac{1}{1000} \sum_{m=1}^{1000} N_m N_{m+h}$$

for $h = 0, 1, 2, \dots, 10$ where N_m is the mth term in the block and comparing Ch to expected values.

4. The runs test number 1 which consists of finding the runs above and below the mean. To find the runs above and below the mean a sequence of binary digits is formed whose mth term is defined as 0 if N_m is less than 5 or 1 if N_m is greater than 4. A subsequence of k zeros (or ones bracketed by ones (or zeros) at each end forms a run of length k. Runs are counted and compared to the expected values.

5. The mean square difference test which consists of calculating

$$M = \frac{1}{1000} \sum_{m=1}^{1000} (N_m - N_{m+d})^2$$

where $d = 1, 2, 3, 4, 5, 10, 100, 101$, and comparing M to the expected values.

In addition to these tests, another runs test and a poker test recommended by Brown (16) were used.

6. The runs test number 2 which consists of finding the frequency of runs in the decimal sequence, and comparing this values to expected results.

7. The poker test which consists of scanning the decimal digits in groups of five digits each, simulating poker hands, and finding the frequency of seven classes of hands; busts (symbol abcde), pairs (symbol aabcd), two pairs (symbol aabbc), three digits alike (aaabc), full house (symbol aaabb), four digits alike (symbol aaaab) and all five digits alike (symbol aaaaa). Results are analyzed using a chi-square.

RESULTS

The following results are based on a sample of 4000 decimal digits. Averages are referred to the four blocks of 1000 decimal digits each.

Table 1. Frequency test

<u>Digit</u>	0	1	2	3	4	5	6	7	8	9	
Frequency	Observed	432	372	407	381	414	419	375	412	389	399
	Expected	400	400	400	400	400	400	400	400	400	400
Chi-square	Observed	9.165									
	Expected										
Average	Observed		4.48								
	Expected		4.50								
Variance	Observed			.829							
	Expected			.833							

DF = Degrees of freedom

Less than 16.92 value of χ^2 (95 %) for 9 DF

Table 2. Serial test

\bar{X}_2^2	\bar{X}_1^2	$\bar{X}_2 - \bar{X}_1$	$Z = (2(\bar{X}_2 - \bar{X}_1))^{\frac{1}{2}} - (179)^{\frac{1}{2}}$	Lag
105.65	11.24	94.41	0.363	1
98.30	11.24	87.06	0.184	2
106.80	11.24	95.56	0.446	3
101.50	11.24	90.26	0.057	4
111.20	11.24	99.96	0.760	5
100.54	11.24	89.30	0.714	6
100.50	11.24	89.26	0.017	7
101.05	11.24	90.26	0.057	8
103.75	11.24	92.51	0.223	9
102.10	11.24	90.77	0.095	10

Expected Z (95 %) < 1.96

Table 3. Auto-Correlation test

$h =$	0	1	2	3	4	5	6	7	8	9	10	Lag
Observed	28.36	19.96	19.97	20.04	20.01	20.00	19.86	19.92	20.00	20.03	20.06	1
\bar{Ch}	28.36	22.04	20.10	19.91	22.07	20.65	20.01	20.03	19.96	19.98	20.05	2
	28.36	20.08	19.93	20.13	20.07	20.00	20.03	19.97	19.87	19.79	19.94	3
	28.36	20.13	20.11	20.05	20.03	20.14	19.96	19.81	20.09	20.05	19.88	4
	28.36	20.08	20.21	20.06	20.16	20.04	19.99	19.85	19.95	19.98	19.75	5
	28.36	19.94	20.35	20.09	19.95	20.02	20.11	19.91	19.94	19.66	19.97	6
	28.36	20.02	20.03	20.02	19.85	19.89	19.89	19.92	19.99	20.07	19.85	7
	28.36	20.12	20.05	20.00	20.16	19.97	19.99	20.11	20.10	19.71	19.88	8
	28.36	20.15	20.09	19.92	20.16	20.04	19.78	19.93	19.78	19.83	19.74	9
	28.36	20.23	20.19	20.04	20.01	19.82	20.02	19.90	19.94	19.70	19.81	10
Expected												
Ch	28.50	20.23	20.21	20.19	20.17	20.15	20.13	20.11	20.09	20.07	20.05	

Table 4. Runs test 1

Runs above and below the mean

<u>Length of runs</u>	1	2	3	4	5	6	7	Any	Lag
Observed average	251.75	123.75	75.00	31.50	16.75	7.75	8.00	514.50	1
number of runs	251.75	125.25	67.25	27.50	15.50	7.25	6.00	500.50	2
	252.25	122.00	64.50	32.75	16.25	6.50	6.50	500.75	3
	256.00	120.50	64.75	26.25	14.75	8.75	8.75	499.75	4
	254.00	121.50	61.50	30.50	14.75	9.00	7.75	499.00	5
	250.00	120.50	56.00	33.50	12.75	9.25	8.00	490.00	6
	243.75	127.25	58.00	33.50	12.25	6.50	9.00	490.25	7
	240.00	118.25	68.75	30.25	18.25	5.25	7.75	488.50	8
	250.00	120.25	61.25	30.75	17.00	6.00	9.25	494.50	9
	246.25	118.25	57.25	34.75	16.25	7.25	8.25	488.25	10
<u>Expected</u>									
<u>number of runs</u>	250.00	125.00	62.50	31.25	15.625	7.80	8.325	500.50	

Table 5. Mean square difference test

<u>d =</u>	<u>1</u>	<u>2</u>	<u>3</u>	<u>4</u>	<u>5</u>	<u>10</u>	<u>100</u>	<u>101</u>	<u>Lag</u>
Observed	16.744	16.671	16.469	16.279	16.057	15.057	15.080	15.164	1
\bar{M}	16.693	16.400	16.749	16.383	16.159	16.116	14.616	15.124	2
16.494	16.768	16.296	16.355	16.430	16.342	15.387	15.074	3	
16.411	16.413	16.472	16.460	16.184	16.336	14.660	14.985	4	
16.508	16.189	16.453	16.227	16.395	16.675	14.868	14.784	5	
16.787	16.400	16.382	16.593	16.403	16.167	11.730	14.901	6	
16.622	16.440	16.507	16.778	16.614	16.501	15.370	15.027	7	
16.434	16.501	16.547	16.205	16.476	17.378	16.557	14.675	8	
16.358	16.422	16.737	16.214	16.392	16.695	14.383	14.959	9	
16.215	16.248	16.546	16.478	16.758	16.517	14.923	14.905	10	
Expected									
M	16.65	16.63	16.62	16.60	16.58	16.50	15.00	14.98	

Table 6. Runs test 2

<u>Length of runs</u>	1	2	3	4	5	Lag
Observed average	821.00	77.50	7.00	0.75	0.00	1
number of runs	826.50	76.25	5.25	1.00	0.25	2
	804.75	80.50	9.50	1.50	0.00	3
	803.75	79.25	10.25	1.00	0.50	4
	800.00	86.00	8.70	0.50	0.00	5
	810.25	79.75	8.50	1.25	0.00	6
	810.25	80.00	9.25	0.25	0.25	7
	823.75	75.75	6.25	1.25	0.25	8
	812.00	77.75	10.25	0.50	0.00	9
	802.75	83.50	8.75	1.00	0.00	10
Expected number of runs	810.00	81.00	8.10	0.81	0.09	

Table 7. Poker test

	Class of hand	Bust (abcde)	Pair (aabcd)	Two pairs (aabbc)	Threes (aaabc)	Full house (aaabb)	Fours (aaaaab)	Fives (aaaaaa)	χ^2	Lag
Observed	251	406	81	56	4	2	0	0	3.272	1
frequency	221	405	94	50	7	3	0	0	3.264	2
	233	411	75	72	7	2	0	0	5.463	3
	247	411	64	64	10	3	1	1	18.545	4
	235	402	79	74	8	2	0	0	6.663	5
	242	402	78	63	11	4	0	0	3.377	6
	265	389	78	53	8	4	0	0	4.360	7
	230	412	86	61	7	4	0	0	1.032	8
	233	410	95	54	5	3	0	0	2.297	9
	263	382	85	63	6	6	0	0	5.281	10

Expected
frequency

241.92 403.20 86.40 57.60 7.20 3.60 0.08

Expected chi-square less than 12.59 value of χ^2 (95 %) for 6 DF

DISCUSSION OF RESULTS

Frequency test (table 1)

An inspection of table 1 shows that all the digit frequencies are close to the expected value of 400 for a random sample of 4000 uniformly distributed decimal digits. Five of the digit frequencies are above and five below 400. The digit zero has the highest frequency 432, and the digit one has the lowest frequency 372. The even digits have a total frequency of 2017, and the odd digits have a total frequency of 1983.

The chi-square for these digit frequencies has a value of $\chi^2 = 9.165$ which is smaller than 16.92, the critical value of the chi-square for 9 DF at the 95 % confidence level. The blocks 1, 2, 3, 4 of 1000 digits each, give the respective values for the chi-squares of $\chi^2_{1,1} = 12.02$, $\chi^2_{1,2} = 10.86$, $\chi^2_{1,3} = 9.44$ and $\chi^2_{1,4} = 12.64$. The average of these chi-squares is $\bar{\chi}^2 = 11.24$. All of the chi-squares have values that are less than 16.92.

The average of the digits is found to be 4.48 which is somewhat lower than the expected value of 4.5 for a uniform distribution in the interval from 0 to 9. The averages of two of the blocks were below and two were above 4.5.

It is interesting to note that the averages reported by Carlsen (15) of 100,000 uniformly distributed pseudo-random numbers obtained by congruence methods and Brown (16) of the 1,000,000 digits of the RAND table (5) obtained by using an electronic roulette wheel are both below the expected mean for the corresponding uniform distribution.

The observed variance was 0.829, a value that is lower but close to the expected value of 0.833. Based on the law of large numbers all of these results should improve with increasing size of the sample. These tests give no evidence to reject the hypothesis that the decimal sequence is uniformly distributed.

Serial test (table 2)

The object of the serial test is to indicate the tendency of given digits to be associated with any other digit. The values of z for the different lags are less than the value 1.96 of z for the 95 % confidence level. This test indicates that the hypothesis of mutual association of digits is rejected.

Auto-correlation test (table 3)

The results from the auto-correlation test indicate that the average values of C_h for different h ($h = 0, 1, \dots, 10$) and different lags (lag 1, 2, ..., 10) are somewhat lower but nevertheless close to the respective expected values. It seems reasonable to assume that these values should be low due to the fact that the observed average value of the digits is lower than the expected value as is shown in the frequency test.

This shows that there exists no significant evidence of correlation among the digits*.

Runs test 1 (table 4)

Runs above and below the mean give a measure of the tendencies of the digits to cluster or disperse with respect to the mean.

The observation of the values presented in table 4 clearly show that there exists no significant evidence of abnormal clustering or dispersions of the digits with respect to the mean.

*Notice that correlation is not a measure of independence but only of linear dependence (13).

Mean square difference test (table 5)

The mean square difference test provides a measure of the association among the digits.

The average values found of M for the different d ($d = 1, 2, 3, 4, 5, 10, 100, 101$) and different lags (lag 1, 2, ..., 10) are also lower but close to the respective expected values. As with the correlation test the observed values of M should be low since the average of the digits is less than the expected. Therefore there exists no significant evidence of association among the digits.

Runs test 2 (table 6)

The consideration of table 6 gives an indication of the degree of clustering or dispersion of the digits among themselves and shows that this type of anomaly is unlikely to be present in the sequence.

Poker test (table 7)

Table 7 gives an analysis of favored arrangements of five digits, it shows that the values of the frequencies for the different hands (busts, pairs, two pairs, ..., fives) and different lags (1, 2, ..., 10) except for lag 4 are close to the respective expected values.

Fitness to the expected results is tested with a chi-square, and it is shown that all the values of the chi-squares except that for lag 4 are less than the critical value of 12.59 for the chi-square of 6 DF at the 95 % confidence level.

The anomaly which occurred in lag 4 is easily explained by noticing that this lag has one very unlikely but possible arrangement of fives (aaaaau). The presence of this arrangement gives the main contribution to the large chi-square obtained.

Advantages and disadvantages of the method used in this thesis to generate random numbers

The arithmetical procedures have the advantages that the numbers are easy to generate and easy to reproduce, but have the disadvantage that they cannot generate random numbers.

Pseudo-random numbers generally pass various tests for randomness, but this only proves that we do not know the type of dependence established in their generation, and therefore we are not able to test for it. Nevertheless it is true that in some problems some types of correlation

may not affect the results and in those cases arithmetical procedures may be more desirable.

The methods using a radioactive source to generate random numbers have the advantage over other physical methods that the necessary equipment is easy and cheap to maintain and that mechanical devices which gives special tendencies in the sequence of random numbers is eliminated.

As mentioned earlier the method used in this thesis when compared with the two other methods that uses a radioactive source to generate random numbers has the advantage that it does not depend on the variance of the counting rate. M. Isida and H. Ikeda for example who used the last digit of a count to generate a sequence of decimal digits must keep the average counting rate (variance) greater than

$$- \frac{12.4}{\ln(1-a)}$$

in order to have a relative error in the uniformity of the distribution less than a , where a is the maximum difference of frequencies among digits and S. Von Hoerner used the false assumption that the average is in the middle between an odd and even number. The error in the uniformity of the distribution is inversely related to the variance.

Perhaps the strongest assumption made in the methods that use a radioactive source to generate random numbers is that the process of radioactive decay is stationary with respect to time, whereas the activity decreases with time by a factor of $\exp(-\lambda t)$. The factor of decrease $\exp(-\lambda t)$ for the method used in this work (Cs^{137} source, 0.1 second counts) is

$$\exp \left(- \frac{\ln 2}{30 \times 365 \times 24 \times 360} \cdot \frac{2}{10} \right) = 0.9999999999 \approx 1$$

This shows that the assumption that the process is stationary is a very good approximation.

CONCLUSION

The method used to generate random numbers in this work appears to be better than the other physical method reported in the literature. The physical methods have the advantage over the arithmetical process in that they generate random numbers.

The sequence of uniformly distributed decimal random numbers successfully satisfied all of the seven tests for randomness performed.

Tables of uniformly distributed binary and decimal random numbers are presented in appendix 1 and 2 and are available also as IBM cards that can be used to draw random samples in statistics and these to generate sequences of pseudo-random numbers for Monte Carlo calculations as suggested by Mac Laren and Marsaglia (3). These results suggest to one who wishes to make use of the Monte Carlo method that the construction of a device to generate random numbers using the disintegration of a radioactive source might be incorporated directly into a computer with advantages.

REFERENCES

- (1) Von Neumann, J. 1949 Various techniques used in connection with random digits. Monte Carlo method U. S. Department of Commerce, National Bureau of Standards Applied Mathematical Series, 12
- (2) International Business Machines Corporation 1959 Random number generation and testing. Form C20-8011
- (3) Mac Laren, M. D. and Marsaglia, G. 1964 Uniform random number generators. Mathematical note No. 349, Mathematics Research Laboratory, Boeing Scientific Research Laboratories, DI-82-0349
- (4) Brown, G. W. 1949 History of RAND's random digits. Monte Carlo method U. S. Department of Commerce, National Bureau of Standards Applied Mathematical Series, 12
- (5) RAND Corporation 1955 A million random digits with 100,000 normal deviates. Glencoe, Illinois: Free Press
- (6) Kahn, H. 1954 Applications of Monte Carlo. AECU-3259
- (7) Tippett, L. H. C. 1927 Random sampling numbers. (41,600). Tracts for computers, No. 15, Cambridge University press
- (8) Kendall, M. G. and Smith, B. B. 1939 Tables of random sampling numbers. Tracts for computers, No. 24, Cambridge University press
- (9) Hamaker, H. C. 1948 Random sampling numbers. Statistica, Rijswijk 2:97-106
- (10) Von Hoerner, S. 1957 Obtention de nombre de hasard sur des machines a calculer automatiques. ZAMP 1957, 8, 26-52

- (11) Isida, M. and Ikeda, H. 1956 Random number generator. Annals of the Institute of Statistical Mathematics, Vol. VIII No. 2
- (12) Gnedenko, B. V. 1962 The theory of probability. Chelsea publishing Company, New York, N. Y.
- (13) Feller, W. 1964 An introduction to probability theory and its applications. Vol. I, Second Edition, Eighth printing, John Wiley and Sons, Inc., New York. London
- (14) Carleson, F. S. 1965 Generation and testing of random number sequences. IS-1128, Mathematics and Computers (UC-32) TID-4500, January 1, 1965
- (15) Brown, B. 1948 Some tests of the randomness of a million digits. The RAND Corporation P-44

APPENDIX 1

A table of uniformly distributed binary random numbers

01110011110000010100100000011010000011110011110001
 0101011000011010100110100011000001101100101101011
 1111001110011100110011010011001111001101001000100010
 11100001001110011001101000010100010011101010010110011
 01100110110000011111101000000010100001101100001001
 000101001010100111111011011001111101111000101011
 1010110111010110000110000111110000110010000110010
 0011110101001111010001101001100011000100111101001
 110011011001100111110010101111000101010011001001
 0011111010010100011011010111001100111100010101001
 10110011011000010001001010101010000011000001
 1000100110010010000111101111100101010010100100011
 000001110001000100010011101011110011001111000010
 0110111101000001101011000111010000111101110000110
 0101100101000100010011001100001001010110010110100
 01110110000001000100010110101011100001010010000101001
 0110000110010111101100011101001111001001000101110011
 000111001010010011011000010010001010011110101111
 0011110001100000000011101010101110111000101011101
 0111011101001000010010001001010111000101011101
 1000101000000111001001000010111011100101000101000
 1001000001111101111011010001000010100100001111
 01101100110100010001111010101101000010100100001111
 0001000000010101101011000001000011000100000001111
 10001000101001000010001011010001111001011010100000
 01010001001010110111010111101001111010100000110
 011110111000010011001101101011000010111001100
 0111001010000001111010101001010111000010111001100
 1101001001110110111000010100110001010001011111010
 100010111010010111101100110100101001010001011111010
 0110011101000100100101010111000000010111011110000
 1101000011001010101010001110101110000111100111101
 0011111110110100001010010000100001110110110100010
 011001000000110110011010000000101010101100100
 1101001110101111000001111101011001000111101101110
 10011111101101111101000111101011100010100010111
 101110010001110001100000010111101100001100011100110
 00111101000101100110100000011011010001100011011101
 0101010101011101000001101100100001100001001100
 01010101100110010101000101001011101101000111001011
 1100101010100001110010000110111101111010011001110
 111110101010111100101001110000001011000110111101010
 010010110101000011001100000100111110101010100110101
 10000101011011000101001110001111001110100000000011
 11001100001101100010001101010101010010111111110

A table of uniformly distributed binary random numbers (Cont.)

```

10110001001110010111110110000110110010100010010
1101100110101101011001011001101101000010111111
11111110101000010101110001011011100000000110001010
10001010101010111101110001000111011110110010101
0000000000100010100011110000110101011001011101101
01011110001000110110111110101100110000001011
0101010001000001111000000111101000000100001101000
0010001110011101100000010001010111111000110000
100000001111100111000111001000111110010010110011
0110011110011001101111001001010100111001111
01110011001110101010010000101001001010000111100101
01001000111001011101001101110000010100110000011000
0100110101011011001001011000001010000011110100
0011000000111001111111010111110101110101101100
11100111000100100101111110011111000101110011111
110101010100101110001111001111001000101111111
110001100000011111111100110010110101100111001
000010100101110010001101010100001100101111000001
1011000101101010100001110010101000011111000001
0010001110111100111000000101001111101101010000
100010000100111010111101001001010111011010010000
11001010110101011110000101001010111101101000100
0001011001010010111111000010001010000001000
0101111000111100000100000001010000000110000000
1000110111000011110110101111101001100000000010111
00010010000100010100000011001000110011000000001
00111001011101010011010110010001111100101000001
1001010111001100000100100001101100101111010110110
000010110110110010110100110100111100101011100
0011101011010110000111100110011111001111100000111
1101011011101101100001101111011111100110011001
1111000010011110010000100111110100011110000001001
00101001111001101110001110100011011110011111
100101000010011011000011010010111100110011111
001111011101101100011010010111100101101001001
10101110110110001001010001001110001001011010111
101011101110110111110111110000100100110011010100
0101101100000011101111001101010111110110001111010
11110100111110001001010101011100111000000001111
10101010000100011011101000100111100101110010101
00100101111001101010011001000100111110000111101
0100110011110001000111100101000010000110001001000
010000111001100100011101001C000110010101110110010
00000010111001100111100111110001101110110001
11010110101011000010010001110100010110110101000
100101110010111010110011001001100110011011001111

```

A table of uniformly distributed binary random numbers (Cont.)

```

11000000010110110000110001111001010010011101001
0101110101100111010010001000110110101100010110
0010110110010110101011010010001110000111101000
01011010000100110110100100111000100110000110111000
110011110110010010010000011000010111011000001110001
01101111101101111100101001010011100011001000101111
10010010100111111010010100101100110001110010100010
100001000010101000100010101000111100101001001001100
1010001101011001011010001011101010101001001100111
011100110111000010101111010100111001100111100011101
11010100111100000101011110101001101110011110000000
0001100110111101100110000001100011000000001001001
111100101001001010100110100110011001100100011011
0110101001011000001000010111101100100000011111010
00110100101111100111100100110000110111101000
0111000100000111011001001001001111010010111110
001110110100111100100000101010101111000011001
101010010011100010111101110000100110001100010000
01011100101111100000101001101011010111100010
011111110100001000110110001000110001010111101001
1011110101111001001000001111001010010111101010
0111101110010000111100111101010100110011001110
011110100010011001000101111100001001001111010
0100000011111111000010111011101001101100011111
011111001111001011110010011110010000011101000
110111111010001001001001000111100010110010011000
0111001100000100000010000000100011001110011100
00011011011001001001110000101001110011100111001
11110100011101111010000001011110000100101100011
101100011101011101000001010000001001111100011
111001110110011010011010101111010110101111
0010100011000111110110011011110001101011110001
11111011011000101011001010011110110110111100
1101000110110000011100010100000111011111001100
0111001111000010111010110111001101111001101100
1010110100111010100101101011000011001111001101111
1111101110110000000011010010011101010000001101100
11010111010100101111001100110011101010000001101100
1001110101100000101111000011000101010000001101101
1111110011000000100000010111110000010100110011111
010101110001101110011000100011110100111000001000000
0010000001011010001100010101111110011001101101
0010000111001001111101111100010011111000001001100
0010110111101011100011100011011100110110011111011

```

A table of uniformly distributed binary random numbers (Cont.)

```

0111110110'11000100101C110C0110100101000010111011
01011000011111001100011110C01111100010110111101
011010010110011011000110000C111100110101000000100
11101001001011100101100100111010000C11010111000111
00000001110011010001110010001011101100011100101100
0001111111001001011000000000110001111101010110
111001100010110111010011001C1000110011001000111101
10111010010111101110010011C1001011101100100101011
01100010110100001101100101010000100011110000010001
111110101111100001111010110110101100111100111011
000011000000110100001001110C0111010C01111010110101
11010111110111101011000111111010011000010001001100
110011111000111110010000011C00001111110100010001
011001110110011100111100010000001100110110100110
10000C0001011111001C10110011100110010111101001010
11011010011C010010010110100C0110110010101111010110
110000001011110101100110011110001110111000110111
010111111010001100001101101001110000110100000111
110110001110000101001010111000001001011000111001
0001110100100011011110011001000C0110001000001001001
00000100111C110001001100100C11000000011010101011
11110010011100001100100110C11001010C10000011000100
011111001101111100100010110000000001011010000
001100011010110011001100010C1000010101101100001110
1111011100111100101111001101110111011001000010
01110100111C01011110111011011C1001111000110010110
100000001101111011101001011010010101111101000001
0100011001010100111110011000000111100101011
110000C10110'011000110110010C00001100010010010100000
11011111110C101011100001001C1100001111100011100110
010000100001100111000001000C110000100101110101000
001011000100101110000101101C0101010011100010011001
00110010111'100110011011010110111001010000001
00001000110000100011100100C00100011111101010011
101000000110111101101100010111001101000110011100
111100010001011100001111001C011100101111110011111
000100001100100100101101111C011111111001100110001
01111C01011'1100111001010001111111011001110010000
001001011011110011101011111C010011000101001110011
01110001101010000000001010C1101011C0101111110101
110101010001001110100100111C0101000110100110010110
0111101111000001111111001C00111110011101010001010
01100011000111110110100010110100011010001000101001
10111C00111'01010000110000011110111001010010100100
0011011000010010010101110011011100101111001000100

```

A table of uniformly distributed binary random numbers (Cont.)

```

10011011000101101101110101001011001000001001
101000011011101110100010101C0110011010000110001111
1101110011101011001111101010000001C11101001000111
10101100001111101001111001C1110011111000111001
101100011000010100000011101111C010011101000111111
101100101011001101000010001C1001101011100000000110
0010111101101101000100111011010100000000000101101
01001101101010111001011011C1000000C00001110011001
0100000010010100100010001111001C0000000001001100100
0000111110011100000101001111100110110011010100001
0000000011010001000110100110000100011110010001111
10011010110111111000000110C100111110100100010011
000010110001000110001111010CC000111100101101111010
000101000110110110100100001C0100010001000111010010
11000100110C110010111000011C1001001C0011111101101
0111001000001010011100111000001010011111010101101
100001101000001100101101011C101001111000011011110
001100111101010001001000001011000001011111101110
11000010101100110000011111011010101001010111110
01101010111011111111000011100111010101010111110
01011101001000001101101010101010101111111000101
1010000000011110010001010111101101001101100101
01110001111000000010110011010000111011011000011010
0111001111101110001101111100101C11001111101000
1C1011011001000010001100011C1000111C11110011001000
10111110001100110110100001C111111101110000011100
1C00100111101001100110100000101000000001110011111
1C0110000100011010001011C1110010101C10000101101011
00010000011111001101111101C1010001C0111101111101
010001001011011010110001111C0000100100011000110000
111001111000000010011001C1CC1110111001001011001001
0100111100110001101001001101101010011100000011
1111010011100010011100101011111010C01110011001111
0111001111100001110111110010010010011000100001011
0011011010110110010110001101011000110001111101110
011101110011010000100011010111001011001111101110
00101001110101001100111100001111010011101011011010
01001000001011001111C10110000011000100100011110
001111110001100000010000000101000100111101111110
1101111011000000110C0100101C00000010100011001000010
10010100001101010001011011010001011C010000000011100
01011101000100010111010101C1001101101110101111101
0010000111000110010101010100101001101100101100101111
11111001010111011011100001100001011100010111001011101
111000110000000010000000110111000111100010111001011101

```

A table of uniformly distributed binary random numbers (Cont.)

```

010110111010111100011100011101011000110001100110
01101111010011110111101101010011110100111100111
001110110111011010110000011100110010100000110100
001101000111111001010010110110110000001010100
1000010010110010010000001100110110010101110111001
10000111101110010000011000010010110111011110001
0000011010011100110000110111110010001001101100011100
000000111011110100111010110000110011100000001001
00000001110110101000111000010100010001111000010
0001000001101010001010001110100111101101001101101
0010100001101010100000100111111010101001110110001
00101010000010101111100111110001010110100110100100
1010100000100011000001111010100111001111010001110
0000100001011100111110001100010100011011000001010
0010011010011111101101111101011111010001111010010
000100110110001111001001010111010001001111000010
00100011010011000011001111001000101011011100000100
000111010110100110110000101110111010011011010110
0101000001111011001110101111011001011101011101
010001010100010101001101100101110001111101000011
11010011010010101100100101101001101011110010110000
0000101000001001011000001100010000100001100001000
1110110101111000010100110010101101001001111011
0111010110101000100011100010010111100111111100110
111111010101011111111100101011111110100010100
101110000101001011101011000001110010001001
1010110001010101110100000100011010001010110000100
00011101000011011101001100010100101011110101100010
000100101010001011011110111011011111000111001
00001011010000101001010110100010111011010001111
11111100011000001111010101010011000001100100001
11000001101010000010101010111111101110000111101101
001000001001101000111001101011100010100000111011
001011001011100101111101100100001101011
1100000010000100110111001001100011001101111100
011100110000111101110101011000001000011110101111
00101111011100010011111011100001100001110011101
01101111001100110100001011110000010110011111111
001101110001110010001100110100111101000100001001
01100011100101100001001000101000111101001011110001
00010101110001011010011010101000010001011001100
011100010010010011111011100111101101101000010110
1100110110100101000111110101111010101110110011111
0011101001011100000100101011101110111011010011100

```

A table of uniformly distributed binary random numbers (Cont.)

```

1111000000110110100101100000011111C11010110110011
01101011111011110011000010110000101010011001001
1101001011110010100110100100011111C10001101011011
111001011101000101011000101000100100101101111101011
111010000001000111110010000010010110111110101011
110001001010101100110111100010000101011110001010110011
100101010000010111001100110001000100110010010100
1011101000110011000111010000010111110111101111
110010000110111100101101001100010010100001011011
0101110010011101010100000001100001111010010000000
011110001000101110011011100100010101100101100101
000100110001100010110100010111110000110111001
1111100101110110000110101011101111000110111001
0001010000101110001000100010010010001110110110
110111001111011000100010001101110010011001000110
110001001011011010011110010111100000101100111010
011001000001111101011000111101100011001001000000
100101010011001110101011111011110011110001000101
001111110101111001001010100001101110011100001
011110001011000011011101000100001101110011100001
01111000000010001101000100010001111100011110001
0011101000001000111010001000100010001000100110
101101110011011100010111101100001101100011111
00010100111101010011001001000100010001111011000
010011110011101001100010001000100010001111011000
001110011000010011111001001111101111100110100111
0111101110110111000010011010101011110101101000
10001100101111001010001010101010101111000110100
010100000001000101101000110101000101100010110
000001011000110110001101111000110010010111011011
01001110010110010000111011110110011111010101101
010011110000100101110100010100111100001101111011
00011100100001100100010111100011001100111110111
011010010001000001101111010010000110110001001
11100101000100111111000001010010000011010011001
010010001001110100110000001010010000011010011001
000010110000011100111111110100111101000110011110
110111111001011100100010001111000011101001100001
110011011101011100100010001000111100001110100110001
110010101010111010000101001000011110000111010010001
10001110101101100000110010010000000101111010000100
10001110101101100000110010010000000101111010000100
10001110101101100000110010010000000101111010000100

```

A table of uniformly distributed binary random numbers (Cont.)

```
1101111011100011010001101000100011011010011111000  
00100111010100110100110001111100101101001100110000  
1101111000000101111001110010000000100110111011001  
1100000001101000111010011001000110111010001010  
00000010010111100100001010111001110001111100100000  
1010000010010110011001001010001110101010111101  
11101110101011010100011001101010110001001110010  
1011111100101000001101011111010110111100011000101  
011111110000010110010111011011110111101011000110  
0100000010110001110111110011100101110101000100100  
10111111111010010101110111010111100111010000011  
101111111000111010100000010011000001110000111100  
0011101100000010011010000101100010100111011100110  
0101011110100100101101001000100111000000110111  
1101001000000111000000001001010000111000001010101  
0101101010101000000000111111101010001100010100010  
0111101110000011111100111101001111101101110000  
11111100101010110101100100000001101011101010111  
110001101111111100010000111010111111010010000001  
01111111100000111011001001001110111110100110010  
00111010011011010111100111110110010001111101110  
10100100001111001001101000111011011001000111001  
0011011101011100001111011110011000101010001000011  
0101110101001110010101001000100001100110111000  
000001100010111000110010110010001100100011101000  
11010001010100001101000111110101111100101111000100  
010110100110010110010100100010011001100100011000
```

APPENDIX 2**A table of uniformly distributed decimal random numbers**

46302051852724134442571005436399923121182054690092
30406291794110316406467770826718785035556953687835
37050245244435098489822414997497361253163430462965
28995916929102827323591596244652539854290235703440
82991804720683627060413903818178732431145897770839
43241512938088349477132546763804552114267741080577
98341751006442938609801554657818048567232469568733
46464940384736094604580306774733748418780830815065
58663870594594413073334011752835171117609925255417
02135684673650680387863944657037127974045404739023
02443585188382213411860511340763424050829484598107
82268539846761312088890301268770501309533709227826
70897321727487062117287238353379089639455470293247
94050005529633454933765674796910113370150152581041
42472069511096513974228505179414409754330463460938
29160522008302430921958704024419292794273292429496
58318532995729307607921279214068250414568530509617
09677270323142999257318848544590932699656811171778
33125406900838048051264038456703086330402307227605
06233212297248565708465992251348153470458696786703
48235108243243903845878111508818962484159655009167
20991765924739327445272769963189214721236405982150
31229789943389240156802836496269171518212005741253
07785916067072270401840405882011627827995449858600
66571976944039180923337892513644279018237369256848
83603105901524408298040967481134471903302445595862
53165611594528593084486588653406837852615461906177
96010277109607397029842231028342519304740025021091
44514884521185856343822371143866875376767099881527
8437073404058510529708394978757996527165938494579
50030619103489025909393479949975496896823289527429
17903084600650084129711095857789623559778905220099
95711186036256343925617667236404163126922339753789
77155223957846304671784595069293742820722376842093
61088613319206992366190189427357097842539630841094
99008095522415348441583846064129419086621135159760
45492325150745268966018735397249744542162038792251
69327415905254550144195819458121275870007998549207
33202204573756759154374299355269596143017993941857
83969386349112660907683024902425527341366896405142
25134987184078428735854177149827702075715673832804
36963263867532700075115116567612196073019708803006
19650576106951272019871678608678298897192547757846
76069513164065154953011758332813572527718117793554
00393160895172075062230264412067530936177184361334

A table of uniformly distributed decimal random numbers (Cont.)

03503560857585164176339562841296436896981592706714
68898174857183279121509747611972434546400833578523
14313282406493775968999325396502557104553739848775
29334886180262218295730052164695416961639988369198
00465836889718311157100802391571277148201384300061
8972123725604531060473000921258328572512612062449
84414314361950805050627504428092848576208173026506
84667872035382914560836243356855380508586362222076
74261523989778816502690766427895963629676372577725
94886945551482023753848795289517269426479423920076
44112670285516656412578316051047326803630659739815
51765274875120145560926009555740713316794310820899
20746354191358826721886956556053447683421517995416
73329638467202920899400982862541925135517668910122
96081578592849436356028372279340887381135101340667
90801622050237836675557135510244663594925048723774
67752020522083018560845309140257149535434562251837
53026460708269885873865764550796014856206009007426
67457047884516168015985294516808792596542067228024
52316540334635606535221545108934889780775725949304
82141195242173772117667642957214321947670814749277
60243117604015004952877694950120142631547064890548
79986877672767373026695191376894305208387721162211
97175354074557955879569045020685093655527339160801
95249313041961890605917897149242010777007780620189
246024766203943190905048925447170475232552204568
07308265398353138244753087050425264716452591881950
41523344859946284496087338443543173438953320184391
68408599192775526039282875771907237866914459067425
960927938344047448178337728C1734361842091370469003
482188820863570763952755044199770734687472208068
90695849508838661414575827868772428988264005015713
96576597206703743549253484673743225482781836434479
14278901855073285618964679908384158633536031694032
92592300795917664234948806191715645629970852368963
20278566433395022216880806955313400987207685316151
43897289242026247426964991630390113130729046719335
16420441159368288943635837826098232923704784145029
54742395851688884889368654386579812169730692164023
78072559715285599883889179420910924815730879918081
66880944560194737696546132836500094841744558006423
58296938893954724411344626764641702734197508089477
54876784275075564376623451677506023603877959574235
12936581560558400560370600853628321273261624940632
42507464602800213855795541509129511526804959306233