

Levin, M. B.

On the choice of parameters in pseudorandom number generators. (English. Russian original)

Zbl 0696.65003

Sov. Math., Dokl. 40, No. 1, 101-105 (1990); translation from Dokl. Akad. Nauk SSSR 307, No. 1-6, 529-534 (1989).

Consider pseudorandom numbers obtained with a linear congruence method and recursion methods. The initial values in the generators are chosen so, that the s -dimensional deviation of the first N points of the sequence is $O(N^{-1/2} \ln^{s+3} N)$.

Reviewer: [W.Grecksch](#)

MSC:

[65C10](#) Random number generation in numerical analysis

Cited in **1** Document

Keywords:

pseudorandom numbers; linear congruence method; recursion methods