

Testing Random- Number Generators

Raj Jain
Washington University
Saint Louis, MO 63131
Jain@cse.wustl.edu

These slides are available on-line at:

<http://www.cse.wustl.edu/~jain/cse574-06/>



1. Chi-square test
2. Kolmogorov-Smirnov Test
3. Serial-correlation Test
4. Two-level tests
5. K-dimensional uniformity or k-distributivity
6. Serial Test
7. Spectral Test

Testing Random-Number Generators

Goal: To ensure that the random number generator produces a random stream.

- Plot histograms
- Plot quantile-quantile plot
- Use other tests
- Passing a test is necessary but not sufficient
- Pass \neq Good
 - Fail \Rightarrow Bad
- New tests \Rightarrow Old generators fail the test
- Tests can be adapted for other distributions