

## Re: random numbers and statistics

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In article <4d47f9d3.0408061611.7a4436c@posting.google.com>, sean kim <[sean\\_incali@yahoo.com](mailto:sean_incali@yahoo.com)> wrote:

>I'm doing soem simulations using random numbers, and i wanted to do  
>statistics on the results of nuemrlical calculations that were done  
>using random number inputs.

>Naturally, since the numbers are not really random, but pseudorandom,  
>I'm wondering if the pseudo random generator will show false  
>correlations if i look at thing like the mean, variance and standard  
>deviations of the output.

>Am I right in worrying about this? or anyone has some insights they  
>are graciously willing to provide?

It can happen, depending of course on the details of the particular generator and how it is being used. See George Marsaglia's famous paper "Random Numbers Fall Mainly in the Planes", Proc. Nat. Acad. Sci. 61 (1968) 25-28.

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