Random Number Generator with Elementary Cellular Automata in Matlab

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Abstract: In Matlab, I implemented a random number generator that uniformly generates numbers between 0 and 1. I created the `rand_eca` function to sample from a simple yet chaotic system: Elementary Cellular Automata Rule 30. I then showed that my `rand_eca` function is likely a uniform random distribution by using the χ^2 test. Finally, I implemented the `uniform_to_pdf` function to map the uniform `rand_eca` to any another distribution (like standard normal). All the Matlab code is open source at https://github.com/xnought/rand-eca and shown in the Appendix starting from Appendix A.

1 Introduction

Elementary Cellular Automata (ECA) have extremely simple rules that transform the current state (a 1D list of on and off cells) to the next state, and from that state to the next state, and so on [3, 4, 5]. A simple example is shown on the left in Figure 1 for one time step. The simplicity might lead you to believe the system is predictable, but you would be wrong. Some ECA update rules, like Rule 30, lead to emerging complex patterns that are unpredictable and chaotic (see Figure 1 on the right) [1, 3, 4, 5].

To be specific, at the current time step t you could not predict the state n steps into the future $t+n$ without computing all the steps in between (computationally irreducable)[3, 4, 5]. There are no shortcuts or linear patterns: you have to manually apply the rule n times to get to $t+n$ [1, 3, 4, 5]. Since the more unpredictable a system is, the more seemingly random it is, I created a Matlab random uniform function from Rule 30 which I called `rand_eca`.

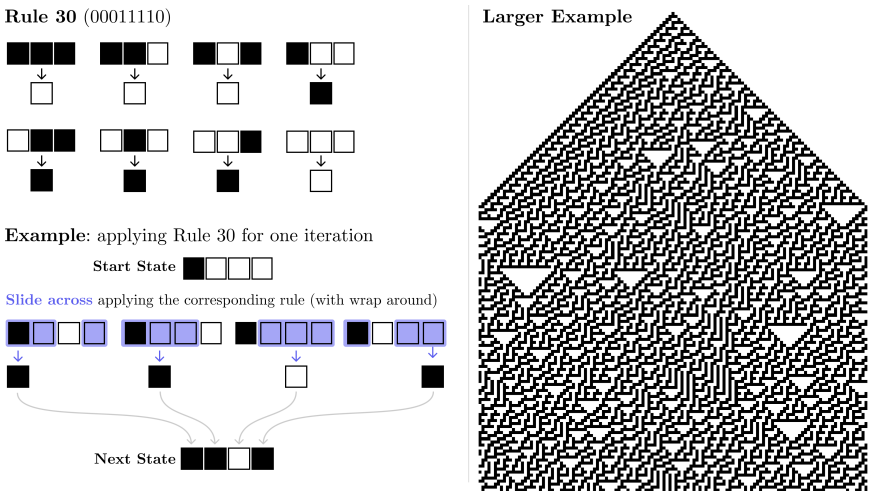

Figure 1: On the left, I transformed the 1D list of on (black) and off (white) cells from a **Start state** to the **Next state** with Rule 30. On the right, I applied Rule 30 for hundreds of iterations starting from a 129 cell wide start state with 1 black cell in the middle.

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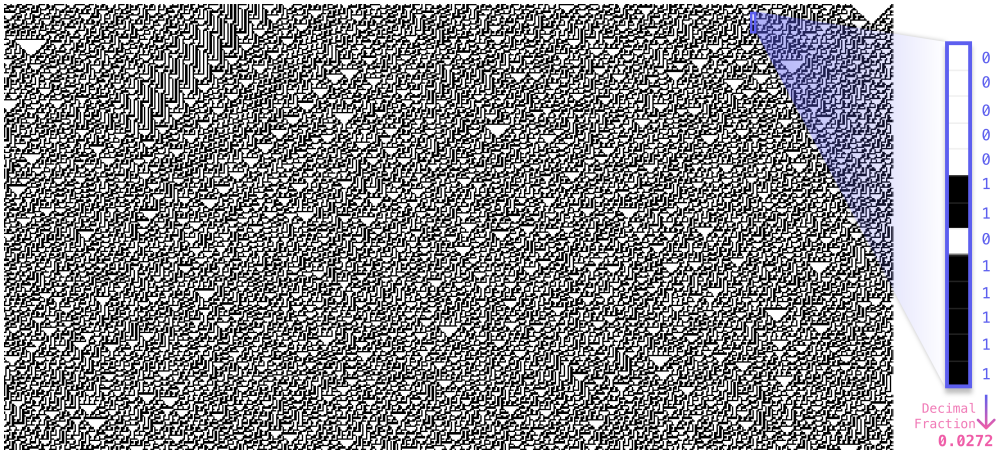

Figure 2: Running ECA Rule 30 for 512 generations from the starting state of 513 cells with 1 in the middle. Here I only visualize row 257 to 513. On the right I show a zoomed-in 13 cell long chunk from a column converted to decimal.

2 Implementation of `rand_eca`

In Matlab, I implemented the `rand_eca` function (Appendix F) in three steps: running generations of ECA with Rule 30 (Section 2.1), converting the ECA output to numbers between 0 and 1 (Section 2.2), and putting the two together for `rand_eca` (Section 2.3).

2.1 Generating Elementary Cellular Automata

Given a starting state as a one-dimensional list of 1s (black) and 0s (white), I first implemented a function to produce the next state. The function `rule30(vec3)` (Appendix A) takes a vector with three cells to produce the ith cell in the next state using Rule 30. The transformation shown on the top left in Figure 1 is equivalent to p `xor` $(q$ `or` $r)$ where p, q, r are the three bits denoting the three cells [3]. I slid the `rule30` function across the 1D state to produce the ith cell in the next state with the function `next_state_rule30(current_state)` (Appendix B) as shown in the bottom left in Figure 1.

To produce many iterations of Rule 30, I implemented the `iterate_rule30(start_state, n_iterations)` function (Appendix C) which produced the visuals on the right in Figure 1. All this function does is apply the `next_state_rule30` to the current state to produce the next state. Then it uses that next state to produce the state after that, and so on for `n_iterations`. To visualize the output, I created a function called `visualize_rule30(start_state, n_iterations, visualize_from_i)` (Appendix D) which simply runs `iterate_rule30` and outputs a Matlab figure from rows `visualize_from_i` till the last row. For example, `visualize_rule30([zeros(1, 256) 1 zeros(1, 256)], 512, 257)` produced the Figure 2 and `visualize_rule30([zeros(1, 64) 1 zeros(1, 64)], 200, 1)` produced the Figure 1.

2.2 Extracting Numbers

As shown in Figure 2 on the right, I can take a single column from the generations of Rule 30 and convert the bits to a decimal number between $[0, 1)$. In my case, I wanted 13 bits for each number, so I can take a 13 cell long column from the generations and interpret the white cells as 0 and the black cells as 1. I can convert from base 2 to base 10 as

$$d(b) = b_1 \cdot 2^0 + b_2 \cdot 2^1 + \cdots + b_n \cdot 2^{n-1} \tag{2.1}$$

where b_i is the bit at index i (going from right to left) in a bit string and n is the total number of bits in that bit string.

Then, to force the decimal d into a fraction value, I'll divide the representation by the largest possible decimal of all $1s$ like $11\ldots1$ which is just 2^n-1 in decimal (since 0 is all $00\ldots0$ we subtract 1 from 2^n possible n long permutations). Because I want the fractional decimal to never be 1 itself, I'll add 1 to the divisor as $2^n-1+1=2^n$. Simplifying the normalized expression I get

$$\begin{aligned} f(b) = \frac{d(b)}{d(11\ldots1)+1} &= \frac{b_1\cdot 2^0 + b_2\cdot 2^1 + \cdots + b_n\cdot 2^{n-1}}{(2^n-1)+1} \\ &= \frac{b_1\cdot 2^0}{2^n} + \frac{b_2\cdot 2^1}{2^n} + \cdots + \frac{b_n\cdot 2^{n-1}}{2^n} \\ f(b) &= b_1\cdot 2^{-n} + b_2\cdot 2^{1-n} + \cdots + b_n\cdot 2^{-1}. \end{aligned} \tag{2.2}$$

It's not difficult to see that the bounds of (2.2) is $[0,1)$ for finite length bit strings.

In Matlab, I implemented the function `bits_to_fractions(bits, n, bits_per_number)` (Appendix E) which converts a bit string into multiple fractions. This function iterates in a chunk size of `bits_per_number` and converts each bit string into a fraction. This will be how I can convert a very long column from Figure 2 into `n` different fractions.

2.3 Putting the pieces together for `rand_eca`

I combined the last two sections to convert every column of Rule 30 ECA generations into numbers between $[0,1)$.

Others have also extracted the ECA columns in the past. For example, when extracting the middle column only, the middle column has been shown to be aperiodic and therefore good for random number generation [1]. For `rand_eca`, I instead extract every single column, not just the middle column, to speed up the computation when producing large amounts of random numbers.

The final function is called `rand_eca(rows, columns)` (Appendix F) where you can generate a matrix of shape `rows` by `columns` of random uniform values. In `rand_eca`, I started from a starting state of 512 zeros on the left, a single 1 in the middle, and 512 zeros on the right (in total a 1025 cell row). I then warmed up the starting state by first iterating 512 times and taking the last state as the new starting state. This warmup essentially turns the starting pyramid (like in Figure 1) to completely populated (like in Figure 2). This warmup initialization is done in the `rng_eca(offset)` function (Appendix H), which is also how you reseed the `rand_eca` for reproducible results.

Within `rand_eca`, I iterated enough ECA generations so that I could generate `rows`$\cdot$`columns` amount of random numbers. I wanted a precision of 13 bits to correspond to a single random number. This meant I needed to generate $13\cdot$`rows`$\cdot$`columns` bits in total, and that I needed to iterate $\lceil(13\cdot$`rows`$\cdot$`columns`$)/1025\rceil$ generations (divided by 1025 because I extract every column from 1025 cell wide ECA states). I also chunked over the number of iterations to drastically save memory, but I'll leave the reader to the Matlab calculations in Appendix G.

After iterating, I could simply apply the `bits_to_fractions` function over all the ECA columns to generate the decimal numbers. Finally, the last state generated from `rand_eca` becomes the start state for the next function call later on. Again, please see Appendix F and Appendix H for the exact implementation in Matlab.

To give you one example of running `rand_eca`, I ran `rand_eca(100000, 1)` to produce a column vector with a hundred thousand random numbers as shown on the very right in Figure 3 in a histogram.

3 Test Compared to Random Uniform

Just to eye-ball how good `rand_eca` is, I can plot a histogram of generated numbers and see how well I approach a uniform distribution. In Figure 3, as I increase N generated numbers by a factor of 10 each time, I approach what appears to be a uniform distribution.

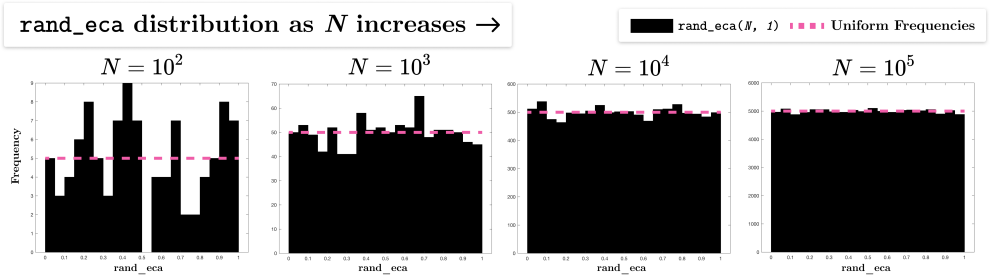

Figure 3: As I increase the numbers generated N, `rand_eca` approaches a uniform distribution. Each histogram has 20 bins/bars and `rand_eca` started from the same seed `rng_eca(0)` each time.

For a more rigorous test, I'll use the χ^2 test to evaluate whether `rand_eca` samples from a random uniform distribution. At large enough $N = 10^5$, given a null hypothesis that `rand_eca` for $n = 20$ bins has uniform counts at a $\alpha = 0.05$ significance level, I computed χ^2 with $n-1 = 19$ degrees of freedom.

First I computed the test using the observed bin counts O_i from `rand_eca` compared to the uniform expected bin counts (equal frequency) of E as

$$\sum_{i=1}^{n} \frac{(O_i - E)^2}{E} \tag{3.1}$$

where n is the total number of bins and i refers to the ith bin index. I implemented (3.1) as the function `chi_squared_critical_value(data, bins)` (Appendix I). And since (3.1) is distributed like a χ^2 distribution with $n-1$ degrees of freedom, at a significance level of $\alpha = 0.05$, I can compare (3.1) to the theoretical critical value of 30.143 (area to the right of 30.143 is 0.05). If (3.1) is less than the critical value of 30.143, I will fail to reject the null hypothesis.

I observed that $\chi^2_{\alpha=0.05,df=19} = 15.2434$ with a p-value of 0.707 for `rand_eca` at $N = 10^5$ generated numbers. Since the observed test is less than the theoretical critical value, I do indeed fail to reject that `rand_eca` is distributed from a random uniform distribution. To compute these values I used the `chi_squared_test(data, bins)` function (Appendix L).

Just for reference, the built-in Matlab `rand` function which uses the Mersenne-Twister Algorithm [2] (starting from `rng(0)` seed) for the same configuration above gets $\chi^2_{\alpha=0.05,df=19} = 23.8466$ with a p-value of 0.2021 which also passes the test, but is less evidence than the `rand_eca` function.

So for large enough N, I've shown that the `rand_eca` function can be interpreted as a random uniform distribution. Run the `paper_figures.mlx` to reproduce these tests for yourself.

4 Sampling Other Distributions

The `rand_eca` function can produce a uniform distribution, but cannot generate other important distributions. For example, If I wanted to sample from a standard normal distribution, I would have to symbolically invert the standard normal, then input my `rand_eca` values.

Instead, I numerically approximated the inverse mapping from uniform to a target distribution. Some example transformations are shown in Figure 4. I first started with a target probability density function g, like the standard normal, and mapped the areas to a uniform distribution.

To map the areas, I divided up the target g between a region $[a, b]$ into n sections I'll notate as $x_1, x_2, \ldots, x_n$. Each rectangle then has a width of Δx (just $x_{i+1} - x_i$) and with a height of $g(x_i)$. For all rectangles, I computed the areas per rectangle as $a_i = \Delta x \cdot g(x_i)$. As the number of rectangles increases, the sum of the areas should approach 1 for a sensible region $[a, b]$.

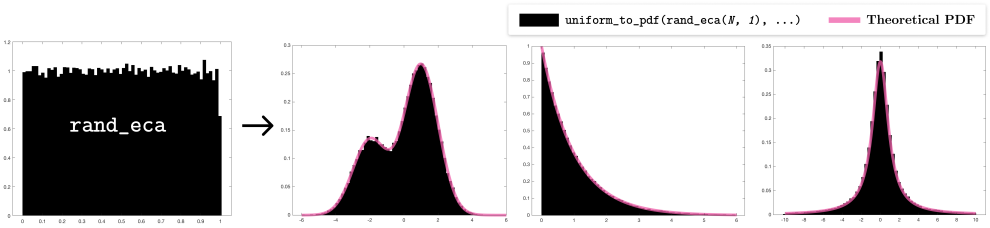

Figure 4: With $N = 10^5$ random numbers from `rand_eca`, I mapped to other probability density functions: two normal distributions mixed, exponential with $\lambda = 1$, and $1/(\pi(1 + x^2))$ for each of the plots.

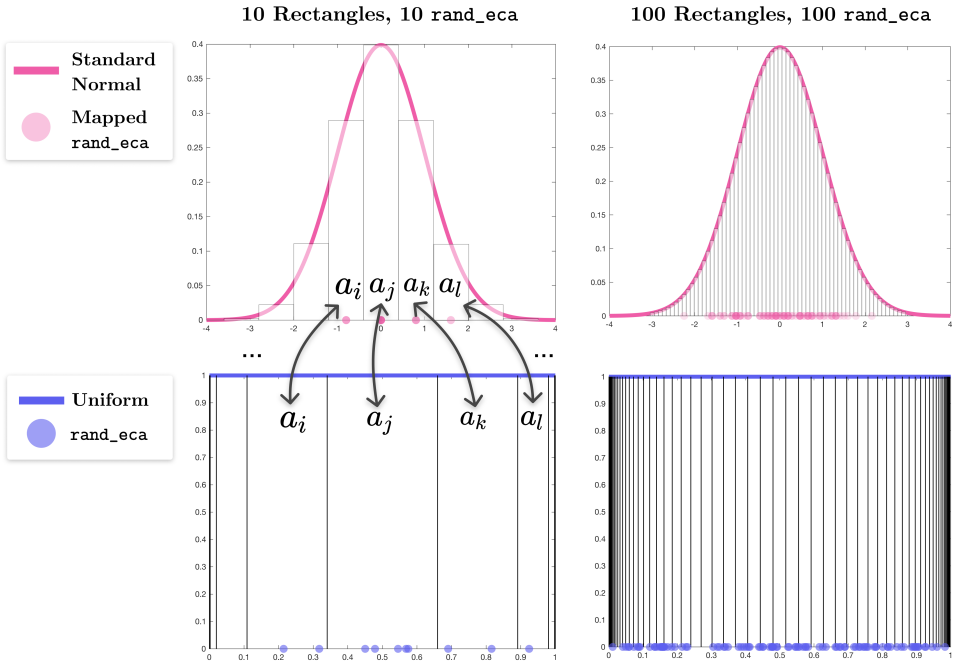

Figure 5: I can approximate the area (with rectangles) and map the areas back to uniform. As I increase the number of rectangles, the mapping gets more precise.

Next, I divided up the uniform distribution into rectangles sized with areas a_i. Since the `rand_eca` is between 0 and 1, I can simply divide up the x axis into accumulating a_i as shown in Figure 5 on the bottom left. Now, I can take my random uniform sample from `rand_eca`, and figure out which ith rectangle each value fell into. Then map each value directly onto the corresponding ith target rectangle from g and use the x_i from g as the transformed number (see left Figure 5). As I increase the number of rectangular divisions, the mapping becomes more accurate as shown on the right in Figure 5.

The `uniform_to_pdf(uniform, pdf, a, b, num_rectangles)` function (Appendix M) maps the vector of random numbers called `uniform` to be distributed like the given `pdf` function. The approximation requires you to specify the bounds $[a, b]$ of the `pdf` and the precision with `num_rectangles`. For example, If I wanted to sample random values from an exponential distribution ($\lambda = 1$) for high precision, I can do `uniform_to_pdf(rand_eca(1e5, 1), @(x) exp(-x), 0, 6, 10000)` which produced the third plot in Figure 4.

5 Conclusion

In this paper, I have implemented a random uniform function called `rand_eca` in Matlab by iterating Elementary Cellular Automata Rule 30. I have also implemented a function called `uniform_to_pdf` that transforms the uniform sampling to any other probability density function.

All the functions are open source at https://github.com/xnought/rand-eca. If you would like to reproduce the figures and statistical tests from this paper, see the paper_figures.mlx file.

References

[1] Erica Jen. "Aperiodicity in one-dimensional cellular automata". In: *Physica D: Nonlinear Phenomena* 45.1-3 (1990), pp. 3–18.

[2] Makoto Matsumoto and Takuji Nishimura. "Mersenne twister: a 623-dimensionally equidistributed uniform pseudo-random number generator". In: *ACM Transactions on Modeling and Computer Simulation (TOMACS)* 8.1 (1998), pp. 3–30.

[3] Stephen Wolfram. "Cellular automata as models of complexity". In: *Nature* 311.5985 (1984), pp. 419–424.

[4] Stephen Wolfram. "Statistical mechanics of cellular automata". In: *Reviews of modern physics* 55.3 (1983), p. 601.

[5] Stephen Wolfram and M Gad-el-Hak. "A new kind of science". In: *Appl. Mech. Rev.* 56.2 (2003), B18–B19.

A rule30.m

```
function out_bit = rule30(vec3)
    % Applies rule 30 to a certain corresponding 3 cell states
    out_bit = xor(vec3(1), or(vec3(2), vec3(3)));
end
```

B next_state_rule30.m

```
function next_state = next_state_rule30(current_state)
    % Takes a 1D vector of size/shape (1, n)
    % Produces a 1D vector of size/shape (1, n) with rule30
        applied

    n = length(current_state);
    next_state = zeros(1, n);

    % wrap around start
    next_state(1) = rule30([current_state(end) current_state(1:2)
        ]);

    % slide window over current state
    for i=2:n-1
        window_start = i-1; window_end = i+1; % window of 3 cells
            to produce ith next state
        next_state(i) = rule30(current_state(window_start:
            window_end));
    end
```

```
16
17      % wrap around end
18      next_state(end) = rule30([current_state(end-1:end)
            current_state(1)]);
19  end
```

C iterate_rule30.m

```
1   function eca_generations = iterate_rule30(start_state,
        n_iterations)
2       %  from the start_state sized (1, state_width), iterate with
            rule30 n_iterations number of times
3       % returns an matrix (n_iterations, state_width) with
            n_iterations past the start_state with rule30 applied to
            each row
4
5       width = length(start_state);
6       eca_generations = zeros(n_iterations, width);
7
8       % generates next_state given previous_state starting with
            provided start_state
9       current_state = start_state;
10      for i=1:n_iterations
11          current_state = next_state_rule30(current_state);
12          eca_generations(i, :) = current_state;
13      end
14  end
```

D visualize_rule30.m

```
1   function visualize_rule30(start_state, n_iterations,
        visualize_from_i)
2       % Visualizes rule 30 in an image for n_iterations from the
            given start_state
3       % only shows from offset to end
4
5       eca_generations = iterate_rule30(start_state, n_iterations);
6       % also include the start state in visualization
7       to_visualize = [start_state;
8                       eca_generations];
9       % show 1s as black cells and 0s as white cells
10      invert_colors = not(to_visualize(visualize_from_i:end, :));
11      imshow(invert_colors, "InitialMagnification", 1000)
12  end
```

E bits_to_fractions.m

```
1   function decimal_fractions = bits_to_fractions(bits, n,
        bits_per_number)
2       % converts a vector of bits sized into n decimal numbers
            chunked over with bits_per_number precision
3
```

```
    binary_fraction_powers = 2.^(-1:-1:-bits_per_number); % for
        the binary to fraction conversion 2^{-1}, 2^{-2}, ...
    decimal_fractions = zeros(1, n);
    for i=1:n
        % pick out chunk over bits by bits_per_number
        end_bit_index = i*bits_per_number;
        start_bit_index = end_bit_index - (bits_per_number - 1);
        nbits = bits(start_bit_index:end_bit_index);
        decimal_fractions(i) = sum(nbits .*
            binary_fraction_powers);
    end
end
```

F rand_eca.m

```
function rand_nums = rand_eca(rows, columns)
    % Computes random numbers uniformly [0, 1) using Elementary
        Cellular Automata Rule 30
    % you specifiy the size (rows, columns) of the matrix of
        random numbers you get

    % these values are set from rng_eca function
    global seed
    global bits_per_number
    global upper_memory_limit

    % initialize the seed if not found globally
    if isempty(seed)
        rng_eca(0); % initialize the seed value
    end

    % Iterate rule 30 to generate random numbers
    n = rows*columns;
    % Chunk over the timesteps instead of computing all at once
        to save memory
    [num_chunks, n_iterations_per_chunk, decimal_nums_per_chunk]
        = compute_chunks(n, bits_per_number, length(seed),
        upper_memory_limit);
    rand_nums = zeros(num_chunks, decimal_nums_per_chunk);
    for i=1:num_chunks
        % Generate elementary cellular automata
        eca_generations = iterate_rule30(seed,
            n_iterations_per_chunk);
        seed = eca_generations(end, :); % update seed with last
            ECA row

        % Convert the generated columns into fractions [0, 1)
        bits = reshape(eca_generations, 1, []);
        bits_to_fractions(bits, decimal_nums_per_chunk,
            bits_per_number);
        rand_nums(i, :) = bits_to_fractions(bits,
            decimal_nums_per_chunk, bits_per_number);
    end
```

```
30
31      % Return matrix with specified shape (rows, columns)
32      rand_nums = reshape(rand_nums, 1, []);
33      rand_nums = reshape(rand_nums(1:n), rows, columns);
34  end
```

G compute_chunks.m

```
1   function [num_chunks, n_iterations_per_chunk,
        decimal_nums_per_chunk] = num_iterations(
        total_numbers_to_generate, bits_per_number, seed_width,
        upper_memory_limit)
2       % IMPORTANT: iterate_rule30() generates a (n_iterations,
            length(seed)) sized matrix
3       % so if you want to iterate
4       % put n_iterations into smaller chunks to limit memory use
            for large n_iterations
5
6       % important high-level numbers
7       total_bits_to_generate = total_numbers_to_generate*
            bits_per_number;
8       num_eca_columns = seed_width;
9
10      % ECA iterations and chunk size to limit memory consumptions
11      % column must be atelast of length bits_per_number, but can
            be more
12      n_iterations = max(bits_per_number, ceil(
            total_bits_to_generate/num_eca_columns));
13      % break up the n_iterations into smaller chunks
14      n_iterations_per_chunk = min(n_iterations, upper_memory_limit
            );
15      num_chunks = ceil(n_iterations / n_iterations_per_chunk);
16      % the count of decimal random numbers we get per chunk
17      decimal_nums_per_chunk = ceil(total_numbers_to_generate /
            num_chunks);
18  end
```

H rng_eca.m

```
1   function rng_eca(offset)
2       % reseeds the rand_eca function for reproducability
3       % time_offset allows you to change the seed time_offset
            iterations in the future
4
5       % a single black square in the middle surrounded by white
6       % there are seed_radius white cells on the left side then
            another seed_radius number of white cells on the right
            side
7       padding = 512;
8       start_state = [zeros(1, padding) 1 zeros(1, padding)];
9
10
```

```
    % when the start state goes past a certain number of
       iterations (padding number of times),
    % we get rid of the pyramid like pattern
    warmup = padding + offset;
    for i=1:warmup
        start_state = next_state_rule30(start_state);
    end

    % exposed globally so the rand_eca can access these things
    global seed
    global bits_per_number % numerical precision
    global upper_memory_limit

    seed = start_state;
    bits_per_number = 13;
    % we store upper_memory_limit*length(seed) numbers at any
       given time
    % must be multiple of bits_per_number
    upper_memory_limit = 32*bits_per_number;
end
```

I chi_squared_critical_value.m

```
function critical_value = chi_squared_critical_value(data,
   num_bins)
    N = length(data);

    % count bin frequncies
    bin_edges = (0:num_bins) ./ num_bins; % equally spaced
       num_bins from 0 to 1
    counts = count_bins(bin_edges, data);

    % compare versus true uniform counts should be
    uniform_per_bin_count = N / num_bins;
    true_uniform = zeros(1, num_bins) + uniform_per_bin_count;
    E = true_uniform;
    O = counts;
    % \sum_{i=1}^{num_bins} (O_i - E_i)^2 / E_i is ~ \Chi^2_{df=
       num_bins-1}
    critical_value = sum((O - E).^2 ./ O);
end
```

J count_bins.m

```
function counts = count_bins(bin_edges, data)
    counts = zeros(1, length(bin_edges) - 1);
    for i=1:length(data)
        bin_loc = find_bin(bin_edges, data(i));
        counts(bin_loc) = counts(bin_loc) + 1;
    end
end
```

K find_bin.m

```
function bin_loc = find_bin(bin_edges, number)
    for i = 1:(length(bin_edges)-1)
        % number fit within [bin_edge, bin_edge)
        if ( number >= bin_edges(i) ) && ( number < bin_edges(i
           +1) )
            bin_loc = i;
            break;
        end
    end
end
```

L chi_squared_test.m

```
function [observed_critical_value, theoretical_critical_value,
   p_value, passed_test] = chi_squared_test(data, bins)
    observed_critical_value = chi_squared_critical_value(data,
       bins);
    signficance_level = 0.05;
    degrees_of_freedom = bins - 1;
    theoretical_critical_value = chi2inv(1-signficance_level,
       degrees_of_freedom);
    passed_test = observed_critical_value <
       theoretical_critical_value;
    p_value = chi2cdf(observed_critical_value, degrees_of_freedom
       , "upper");
end
```

M uniform_to_pdf.m

```
function [transformed, areas, target_xs, target_ys] =
   uniform_to_pdf(uniform, pdf, a, b, num_rectangles)
    % compute target mapping areas and what x they correspond to
    dx = (b - a) / num_rectangles;
    target_xs = a:dx:(b-dx); % rectangle start coordinate x_i
    target_ys = pdf(target_xs); % pdf(x_i) or rectangle height
    areas = dx .* target_ys;  % rectangle widths times heights

    % then map the random uniform to those xs from the pdf
    % weighed by the pdf area for that rectangle
    r = reshape(uniform, [], 1); % column vector
    source_bins = cumsum(areas) ./ sum(areas); % the bins in the
       uniform distrubtion sized by the pdf areas

    % find what rectangle the uniform maps to in the pdf
    target_rectangles_indexes = zeros(1, length(r));
    for i=1:length(r)
        a_i = find(r(i) < source_bins, 1);
        if isempty(a_i)
            target_rectangles_indexes(i) = length(source_bins); %
                end bin
```

```
19          else
20              target_rectangles_indexes(i) = a_i;
21          end
22      end
23
24      transformed = reshape(target_xs(target_rectangles_indexes),
            size(uniform)); % grab the pdf x_i coordinate from the
            rectangles
25  end
```