

# IBM S/390 RNG API User Manual by J. Wunderlich, PhD. 1997

- RANDOM NUMBER GENERATORS
- Programmers have the option of using seven different random number generators for "PASSGEN( ) 'S" (i.e., ?GENBITS, ?GENRNG, ?GENCHAR, ?GENDEC, and ?GENFLOAT); And four different generators for ?GENSEED.
- Below is the rationale for which to choose.

- TERMINOLOGY:

- SEEDGEN= Random number generator used for ?GENSEED (i.e., the "seed generator" used as the ?GENSEED ALGORITHM)
- PASSGEN= Random number generator used for ?GENBITS, ?GENRNG, ?GENDEC, ?GENCHAR, AND ?GENFLOAT. (i.e., the "pass generator")
- LCG= Linear Congruent Generator
- CLCG= Combined Linear Congruent Generator
- LFG= Lagged Fibonacci Generator
- A= Forward multiplier for LCG's
- B= Backward multiplier for LCG's
- C= Additive constant for LCG'S

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- $X\{I\}$ = Present seed
- $X\{I-1\}$ = Previous seed
- $Q$ = Special "decomposition" variable for LCG's
- $R$ = Special "decomposition" variable for LCG's
- $M$ = Modulus
- $M\_CLCG$ = Modulus for CLCG
- $J$ = Lag for LFG'S (the longer one)
- $K$ = Lag for LFG'S
- $X\{I-J\}$ = Previous  $\{I-J\}$  seed from LFG seed array
- $X\{I-K\}$ = Previous  $\{I-K\}$  seed from LFG seed array
- $OPERTR$ = The arithmetic operator used for the LFG (+,OR \*)
- $PERIOD$ = How many numbers generated before sequence repeats (i.e.,the cycle-length)
-

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## LINEAR CONGRUENT GENERATORS (LCG)

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LCG's are designated as LCG(A,C,M), and have a period equal to M, M/2, M/4, or M/8. LCG's have the form:

$$X\{I\} = (((A)*X\{I-1\})+C)//M \quad \text{FOR FORWARD STEPPING}$$

$$X\{I-1\} = (((B)*X\{I\}) +C)//M \quad \text{FOR BACKWARD STEPPING}$$

However, the intermediate products  $A*X\{\}$  and  $B*X\{\}$  must be kept from creating 32-bit overflow (unless  $M=2^{*}32$  where the  $//M$  can just be ignored). If overflow can't be prevented, 64-bit simulated arithmetic must be used to include the overflow. To prevent overflow, a "decomposed" form of the above equation (if possible) must be used:

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FORWARD:

$$Q=M/A$$

$$R=M//A$$

$$\text{IF } (A*(X\{I-1\}//Q) - A*(X\{I-1\}/R)) > 0$$

$$X\{I\} = A*(X\{I-1\}//Q) - A*(X\{I-1\}/R)$$

ELSE

$$X\{I\} = (A*(X\{I-1\}//Q) - A*(X\{I-1\}/R)) + M$$

BACKWARD:

$$Q=M/B$$

$$R=M//B$$

$$\text{IF } (B*(X\{I\}//Q) - B*(X\{I\}/R)) > 0$$

$$X\{I-1\} = B*(X\{I\}//Q) - B*(X\{I\}/R)$$

ELSE

$$X\{I-1\} = (B*(X\{I\}//Q) - B*(X\{I\}/R)) + M$$

But this only works if  $Q > R$  which is rare (for example, only 23,000 of the 4,000,000,000 32-bit LCG multipliers satisfy this. And finding a LCG with both backward and forward multipliers that satisfy this seems unlikely.

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## COMBINED LINEAR CONGRUENT GENERATORS (CLCG)

\*\*\*\*\*

CLCG'S are made from two LCG's and have a period of  $(M1-1) * (M2-1) / 2$ . They have the form:

$$X\{I\} = ((LCG(A1,C1,M1) + (LCG(A2,C2,M2)) // M\_CLCG \quad \text{FORWARD}$$

$$X\{I-1\} = ((LCG(B1,C1,M1) + (LCG(B2,C2,M2)) // M\_CLCG \quad \text{BACKWARD}$$

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## LAGGED FIBONACCI GENERATORS (LFG)

\*\*\*\*\*

LFG'S are designated as LFG(J,K,M,OPERTR), and have a period of:

$((2^{**J})-1) * (2^{**(\text{LOG2}(M)-1)})$  for the + operator  
and  $((2^{**J})-1) * (2^{**(\text{LOG2}(M)-3)})$  for the \* operator

LCG's have the form:

$X\{I\} = (X\{I-J\} \text{ OPERTR } X\{I-K\}) // M$  FORWARD ONLY  
NO BACKWARDS YET

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## GOOD GENERATOR PROPERTIES ARE:

- A) Has been used for at least several years in industry or academia (i.e., well tested over time).
- B) Produces a string of numbers which approximates an independent and identically distributed source (I.I.D.). Independent means the probability of a number being generated is independent of when others generated (i.e., no conditional dependence). Identically distributed means all numbers have an equal probability of being generated (i.e., a uniform distribution). For independence, rely on documented testing in the published literature. For identically distributed, additional testing was done to examine the bit uniformity of each generated 32-bit word for each generator; only the "best" bits are used when using a generator as a pass generator. The entire word is used when using a generator as a seed generator.
- C) Long periods (i.e., want many numbers to be produced before generator starts over). "Cycle" and "period" are synonymous.



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D) Can generate non-overlapping segments. Each SAK program pass causes a string (a segment) of numbers to be generated by the pass generator (assuming the program contains some `PASSGEN( )` 's). Non-overlapping segments means no significant part of any two segments will be identical. The generator's period can be broken into non-overlapping segments. This is only possible using the "FIBP" generator. However, any generator with a large enough period will most likely produce mostly non-overlapping segments for a typical set of SAK program passes. For example, a program with 100 `PASSGEN( )` 's will use a segment of maybe 500 numbers; and if you run the program 100,000 passes, you have a total of 50,000,000 numbers used. Even generators with relatively small periods of 500,000,000 would use only 10% of their period for this example. There would be some overlapping segments -- but maybe not an undesirable amount. This example assumes relatively small `PASSGEN( )` target lengths -- large `?GENBITS` targets could lead to many over-lapping segments, but this might be acceptable for some applications.



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- E) Execution speed (both to startup and to run). SAK programs with many PASSGEN( ) 's or long PASSGEN( ) targets are referred to as "LONG RUNS" below. Some generators are not well suited for "SHORT RUNS" because of high initialization costs.
- F) May want no repeats of a number within a seed generator's cycle (i.e., period) since a repeating base seed means an identical pass is generated (however, since preceding and following passes are most likely different, a different machine state may be tested). Repeating numbers are ok for pass generators -- only repeating sequences need to be avoided.
- G) Minimal seed memory requirements (i.e., more seeds means more overhead and record keeping).
- H) Minimal restrictions on initial seed.
- I) Reversibility. The seed generator for SAK must go backwards; and the pass generator used by the PASSGEN( ) 'S is sometimes desired to go backwards.

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- J) Repeatability. This is required for debugging. All of the
- generators below provide repeatability (both individually
- and when combined).
- The following seed and pass generators can be specified when
- using ?GENSEED, ?GENBITS, ?GENRNG, ?GENCHAR, ?GENDEC, or
- ?GENFLOAT.
- (#1)to(#4) can be used as either a seed or pass generator.
- (#5)to(#7) can only be used for a pass generator since they are
- not yet reversible.
- "MINSTD" (#4) is the default seed generator used by ?GENSEED.
- "RANDU" (#2) is the default pass generator used by ?GENBITS,
- ?GENRNG, ?GENDEC, ?GENCHAR, and ?GENFLOAT (i.e., THE PASSGEN( )'S)
- If (#1,#3,#4,#5,#6,or #7) is specified by ?GENSEED as the default
- pass generator, that will be the default for all PASSGEN( ) 'S. A
- PASSGEN( ) can however change the pass generator for one invocation.
- Generator qualities have been subjectively graded below
- from A+ TO F:

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## 1) "OGSD" (OLD GENSEED)

\*\*\*\*\*

FORWARD DESIGNATION: NONE, IT'S HOME-MADE

BACKWARD DESIGNATION: NONE, IT'S HOME-MADE

IID(OFF 32-BIT WORDS).....?

UNIFORMITY(BITS USED FOR PASSGEN).8:15(1 BYTE)

PERIOD.....2\*\*26

OVERLAPPING SEGMENTS.....YES

STARTUP SPEED.....A

"SHORT" RUN SPEED.....D

"LONG" RUN SPEED.....D

REPEATS NUMBER WITHIN PERIOD.....NO

NUMBER OF SEEDS.....1

RESTRICTIONS ON INITIAL SEED.....NOT(0, EVEN, DIVISIBLE BY 5)

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## 2) "RANDU"

\*\*\*\*\*

FORWARD DESIGNATION: LCG(65539,0,2\*\*32)

BACKWARD DESIGNATION: LCG(477211307,0,2\*\*\*32)

IID(OFF 32-BIT WORDS).....D

UNIFORMITY(BITS USED FOR PASSGEN).8:15(1 BYTE)

PERIOD.....2\*\*29

OVERLAPPING SEGMENTS.....YES

STARTUP SPEED.....A+

"SHORT" RUN SPEED.....A+

"LONG" RUN SPEED.....A+

REPEATS NUMBER WITHIN PERIOD.....NO

NUMBER OF SEEDS.....1

RESTRICTIONS ON INITIAL SEED.....NOT 0 OR EVEN

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## NOTES:

Derived in the 1970's by someone in SAK to be reversible and not create overflow. It was the SAK seed generator for 25 years. It has the following non-standard form:

### FORWARD:

IF  $X\{I-1\} // 2 = 0$  THEN

$X\{I\} = X\{I-1\} + '124C41'X$

IF  $X\{I-1\} // 5 = 0$  THEN

$X\{I\} = X\{I-1\} + 2$

$X\{I\} = ((X\{I-1\} // 1000000000) * 31627) // 1000000000$

### BACKWARD:

IF  $X\{I-1\}$  IS EVEN THEN

$X\{I\} = X\{I-1\} + '124C41'X$

IF  $X\{I-1\} // 5 = 0$  THEN

$X\{I\} = X\{I-1\} + 2$

$X\{I\} = ((X\{I-1\} // 1000000000) * 43222563) // 1000000000$

## 3) "IMPRV" (AN IMPROVED RANDU-TYPE GENERATOR)

\*\*\*\*\*

FORWARD DESIGNATION: LCG(71365,0,2\*\*32)

BACKWARD DESIGNATION: LCG(814217229,0,2\*\*32)

IID(OFF 32-BIT WORDS).....B-

UNIFORMITY(BITS USED FOR PASSGEN).8:15(1 BYTE)

PERIOD.....2\*\*29

OVERLAPPING SEGMENTS.....YES

STARTUP SPEED.....A+

"SHORT" RUN SPEED.....A+

"LONG" RUN SPEED.....A+

REPEATS NUMBER WITHIN PERIOD.....NO

NUMBER OF SEEDS.....1

RESTRICTIONS ON INITIAL SEED.....NOT 0 OR EVEN



## 4) "MINSTD" ("MINIMUM-STANDARD" VER. #2)

\*\*\*\*\*

FORWARD DESIGNATION: LCG(48271,0,(2\*\*31-1))

BACKWARD DESIGNATION: LCG(1899818559,(2\*\*31-1))

IID(OFF 32-BIT WORDS).....B

UNIFORMITY(BITS USED FOR PASSGEN).8:31(3 BYTES)

PERIOD.....2\*\*31

OVERLAPPING SEGMENTS.....YES

STARTUP SPEED.....A

"SHORT" RUN SPEED.....B

"LONG" RUN SPEED.....B

REPEATS NUMBER WITHIN PERIOD.....NO

NUMBER OF SEEDS.....1

RESTRICTIONS ON INITIAL SEED.....NOT 0

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## NOTES:

- FORWARD:

- Using decomposed form to prevent 32-bit overflow with:

- $Q=44488, R=3399$

- BACKWARD:

- Using simulated 64-bit arithmetic to handle 32-bit overflow since  $Q^>R$  for reverse multiplier.

- This generator is the default SAK pass generator.

- Minimum Standard versions #2 and #3 are more random than version #1. Version #1 is the original Minimum Standard from the 1960's. All three versions are in "GENTAB COPY" (with backwards multipliers).

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## 5) "CLCG" (COMBINES TWO LCG'S)

\*\*\*\*\*

FORWARD DESIGNATION #1: LCG(40014,0,2147483563)

BACKWARD DESIGNATION #1: LCG(2082061899,2147483563)

FORWARD DESIGNATION #2: LCG(40692,0,2147483399)

BACKWARD DESIGNATION #2: LCG(1481316021,2147483399)

IID(OFF 32-BIT WORDS).....B+

UNIFORMITY(BITS USED FOR PASSGEN).8:31(3 BYTES)

PERIOD.....2\*\*63

OVERLAPPING SEGMENTS.....YES

STARTUP SPEED.....A

"SHORT" RUN SPEED.....B-

"LONG" RUN SPEED.....B-

REPEATS NUMBER WITHIN PERIOD.....YES

NUMBER OF SEEDS.....2

RESTRICTIONS ON INITIAL SEED.....NOT 0

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## NOTES:

### FORWARD:

- Using decomposed form to prevent 32-bit overflow with:

- $Q1=53668, R1=12211 \quad Q2=527744, R2=3791$

### BACKWARD:

- Using simulated 64-bit arithmetic to handle 32-bit overflow since  $Q^{\wedge} > R$  for reverse multiplier.

- During initialization, the base seed created by ?GENSEED is used as the initial seed for both constituent generators.

## 6) "FIBM" (LAGGED FIBONACCI USING MULTIPLICATION)

\*\*\*\*\*

FORWARD DESIGNATION: LFG(55,24,2\*\*32,+)

BACKWARD DESIGNATION: NOT YET DERIVED

IID(OFF 32-BIT WORDS).....A+

UNIFORMITY(BITS USED FOR PASSGEN).7:30(3 BYTES)

PERIOD.....2\*\*83

OVERLAPPING SEGMENTS.....YES

STARTUP SPEED.....C+

"SHORT" RUN SPEED.....B-

"LONG" RUN SPEED.....A-

REPEATS NUMBER WITHIN PERIOD.....YES

NUMBER OF SEEDS.....55

RESTRICTIONS ON INITIAL SEEDS.....SEE NOTES

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## NOTES:

- Two seeds must be updated in the seed table each PASSGEN( ) invocation, and the seed table must be initialized for each pass. The initialization requires filling the seed table with random values using another generator, then make all entries odd.



## 7) "FIBP" (LAGGED FIBONACCI USING ADDITION)

\*\*\*\*\*

FORWARD DESIGNATION: LFG(521,168,2\*\*32,+)

BACKWARD DESIGNATION: NOT YET DERIVED

IID(OFF 32-BIT WORDS).....A

UNIFORMITY(BITS USED FOR PASSGEN).7:30(3 BYTES)

PERIOD.....2\*\*531

OVERLAPPING SEGMENTS.....NO

STARTUP SPEED.....D

"SHORT" RUN SPEED.....C+

"LONG" RUN SPEED.....A-

REPEATS NUMBER WITHIN PERIOD.....YES

NUMBER OF SEEDS.....521

RESTRICTIONS ON INITIAL SEEDS.....SEE NOTES

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## NOTES:

- Two seeds must be updated in the seed table each PASSGEN( ) invocation, and the seed table must be initialized for each pass. The initialization requires filling the seed table with random values using another generator, then to get a unique non-overlapping segment of the generator's cycle (i.e., to get the most uncorrelated program passes), the initial array must also be put into a "CANONICAL FORM". This is only possible for certain J,K pairs and is made by shifting left (zero into the LSB), clear the sign bit, then zero the entire last entry, then the LSB for one or two special entries is set on:
-

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JK-PAIR ENTRY

-----

3,2 1

5,3 2,3

10,7 8

17,5 11

35,2 1

55,24 12

71,65 2

93,91 2,3

127,97 22

158,128 64

521,168 88 (THIS IS THE J,K PAIR CHOSEN FOR SAK by J. W.)

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## SUMMARY OF GENERATORS:

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	OGSD	RANDU	IMPRV	MINSTD	CLCG	FIBM	FIBP	
WORD IID ?	D	B-	B	B+	A+	A		
BITS USED (PASSGEN( ) )	8:15	8:15	8:15	8:31	8:31	7:30	7:30	
PERIOD	2**26	2**29	2**29	2**31	2**63	2**83	2**531	
OVERLAPPING	Y	Y	Y	Y	Y	Y	N	
STARTUP SPEED	A	A+	A+	A	A	C+	D	
"SHORT" RUN SPEED	D	A+	A+	B	B-	B-	C+	
"LONG" RUN SPEED	D	A+	A+	B	B-	A-	A-	
REPEATS IN PERIOD	N	N	N	N	Y	Y	Y	
NUMBER OF SEEDS	1	1	1	1	2	55	521	
SEED RESTRICTIONS	MANY	>0, ODD	>0, ODD	>0	>0	MANY	MANY	

## "CONTROLLED RANDOMNESS"

\*\*\*\*\*

The overall "RANDOM BACKBONE" of a succession of passes can be controlled through the selection of seed and pass generators.

For example,

For filling large data area's or

for programs with few PASSGEN( ) 'S,

Choose: SEEDGEN="MINSTD"

PASSGEN="IMPRV"

for very fast, reversible passes, a single seed, and

ok randomness; but small period and overlapping segments.

For programs with many PASSGEN( ) 'S (some reversible),

Choose: SEEDGEN="MINSTD"

PASSGEN="CLCG"

for very random, reversible PASSGEN( ) 'S, and big period; but

overlapping segments and two seeds to handle.

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For programs with many PASSGEN( ) 'S (none reversible),

- Choose: SEEDGEN="MINSTD"

- PASSGEN="FIBP"

- for the ultimate in non-correlated passes (i.e., very good word independence and non-overlapping segments); but not reversible PASSGEN( ) 'S and 521 seeds.

- For any program where intentional lack of randomness and high correlation between passes is desired,

- Choose: SEEDGEN="OGSD"

- PASSGEN="OGSD"

- OR

- Choose: SEEDGEN="RANDU"

- PASSGEN="RANDU"

- This may closely simulate actual code execution (i.e., lack of randomness and interdependence between passes may sometimes be a good thing!).



## **RANDOM NUMBER GENERATORS FOR ARCHITECTURAL VERIFICATION TEST-PROGRAMS**

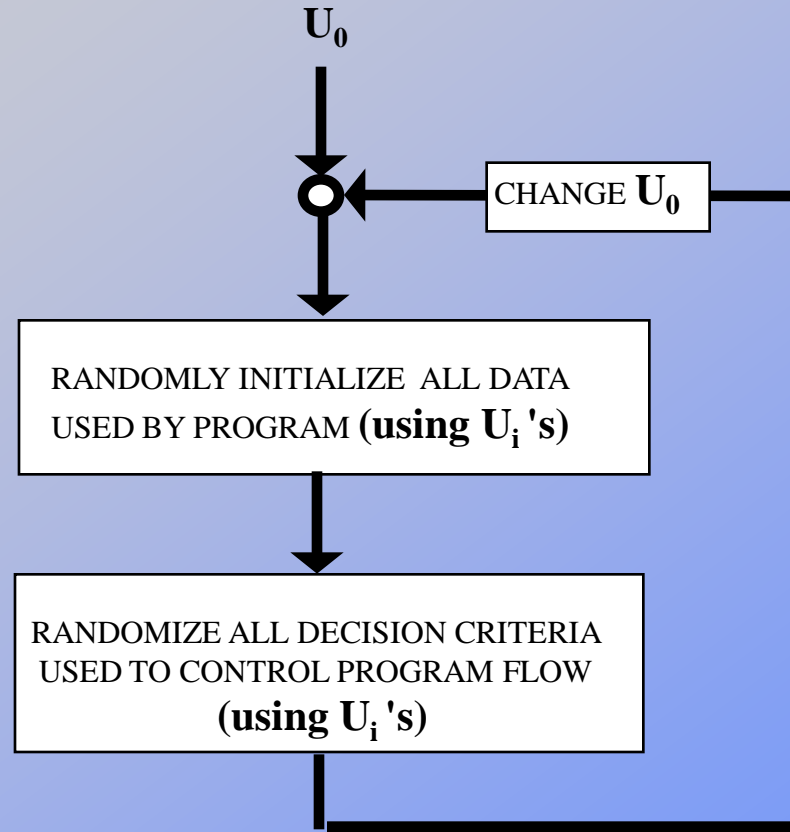
**J. T. Wunderlich, Ph.D.**

### **AGENDA**

- **PSEUDO-RANDOM PROGRAMS**
- **IDEAL GENERATOR**
- **GENERATOR TYPES**
- **GENERATOR QUALITY**
- **PARALLEL STRATEGIES**
- **SELECTED GENERATORS**
- **CONTROLLED RANDOMNESS**
- **IMPLEMENTATION**

# Controlled Randomness

## PROGRAM EXECUTION

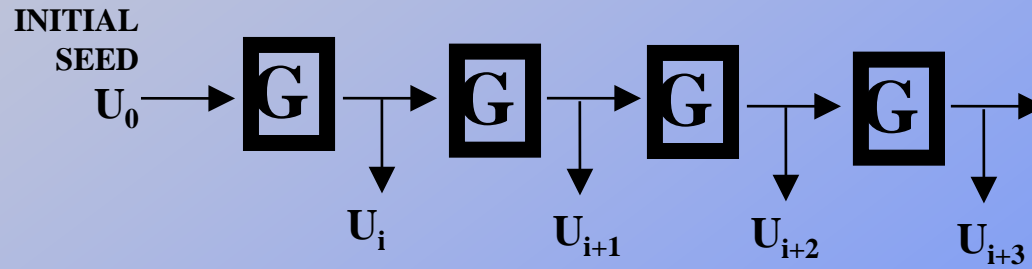


$U_i =$  Randomly generated number

# Controlled Randomness

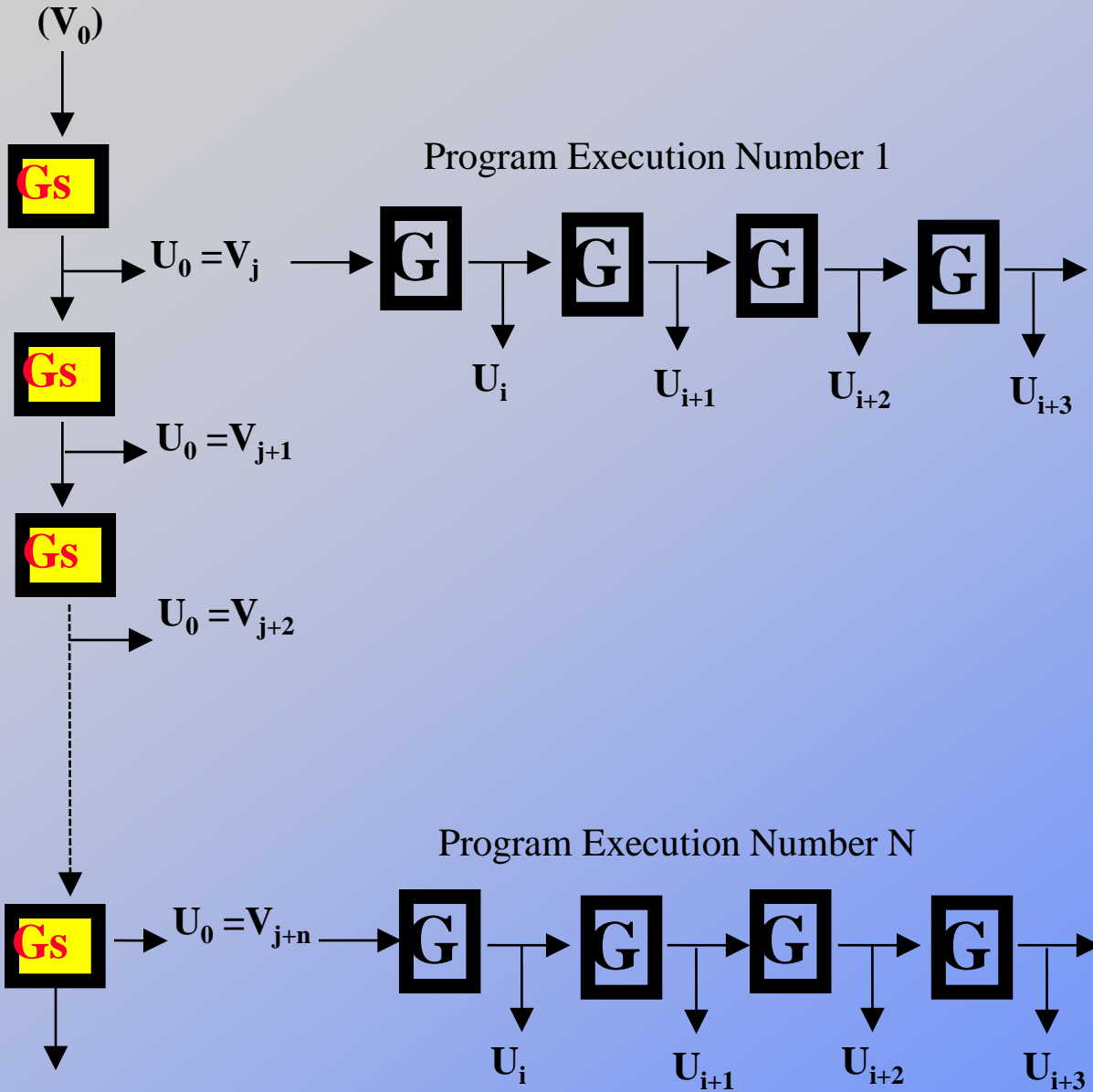
Execution of one program

**G** = "PASS"



SYSTEM CLOCK

# Parallel Program Execution



**Gs = SEED GENERATOR**

**G = PASS GENERATOR**

### IDEAL GENERATOR

- (IID) Independent AND Identically Distributed
- Identically Distributed: all numbers have equal probability of occurring
- Independent: probability of number being generated is independent of when other numbers generated. And therefore,  $P(A,B, \dots n) = P(A) * P(B) * \dots * P(n)$
- LONG PERIOD (i.e., numbers generated before repeating)
- WELL TESTED
- FAST
- REPRODUCIBLE
- REVERSIBLE
- EASILY IMPLEMENTED (machine dependent)
- "SPLITTABLE"

### TYPES OF GENERATORS

- **LINEAR CONGRUENT (LCG's)**
  - "Best analyzed"
  - "Most widely used"
- **COMBINED LCG: stream pieced together from different generators. (LONG PERIODS)**

$$U_i = [(a * U_{i-1}) + c] \text{ mod } (m)$$

where,

$U_i$  = random number

$U_0$  = seed

$a$  = multiplier

$c$  = increment

$m$  = modulus

LCG's are a special case of  $U_i = g(U_{i-1}, U_{i-2}, \dots) \text{ mod } (m)$

where the function  $g(U_{i-1}, U_{i-2}, \dots)$  is  $(a * U_{i-1}) + c$

However,  $g(U_{i-1}, U_{i-2}, \dots)$  can be:

$$1) \quad a_1 U_{i-1} + a_2 U_{i-2} + \dots + a_n U_{i-n} \quad (\text{LONG PERIODS})$$

OR

$$2) \quad a_1 (U_{i-1})^2 + a_2 U_{i-1} + c$$

OR

$$3) \quad U_{i-L} + U_{i-K} \quad (\text{LONG PERIODS})$$



## TESTS OF HOW WELL GENERATOR APPROXIMATES AN IID SOURCE

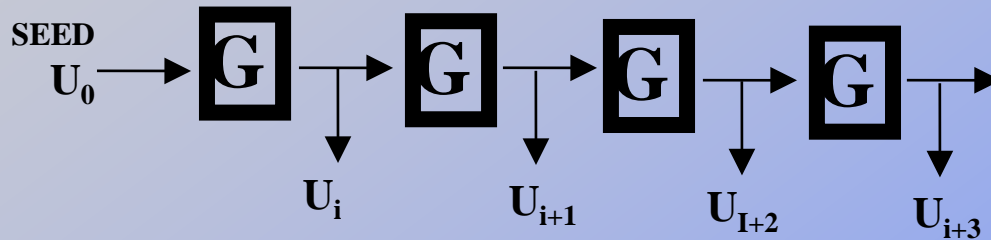
- **EMPIRICAL (Localized and limited)**
  - Chi-Square, Serial, Run-up, etc.
  - Very Problem-Specific
- **THEORETICAL (Global)**
  - Evaluate geometric structure of scatter-plots:
    - Lattice tests (e.g., cubic lattice test)
    - Spectral test: Measure distance between hyperplanes
  - Can't use for some types of generators

# Controlled Randomness

## EXAMPLE GENERATOR AND SCATTER PLOTS FOR OVERLAPPING PAIRS

$U(i)$  = generated number at time  $i$

**G** = example generator:  $U_i = [(a * U_{i-1}) + 1] \bmod (64)$



$a=37$

*image corrupted*

$a=21$

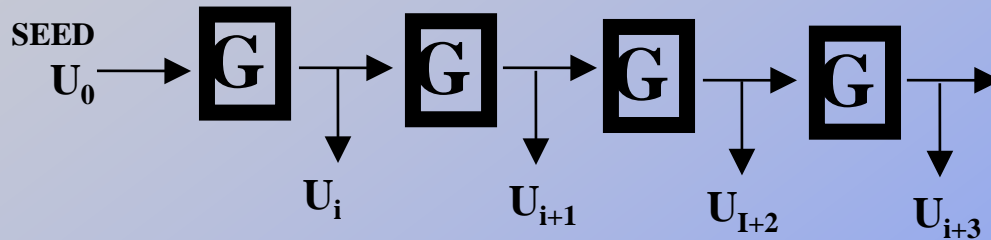
*image corrupted*

# Controlled Randomness

## EXAMPLE GENERATOR AND SCATTER PLOTS FOR OVERLAPPING **TRIPLES**

$U(i)$  = generated number at time  $i$

**G** = example generator:  $U_i = [(a * U_{i-1}) + 1] \bmod (64)$



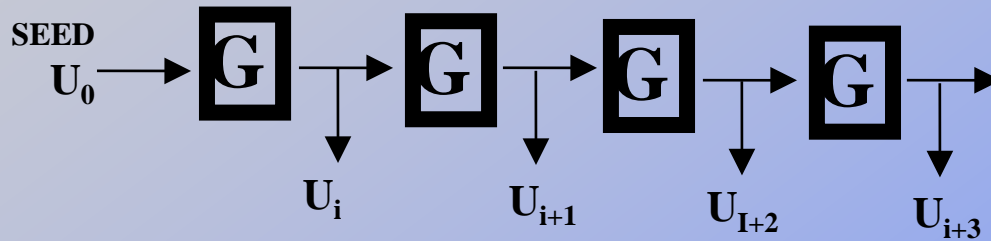
$a=37$

*image corrupted*

## GOOD AND BAD LCG'S

$U(i)$  = generated number at time  $i$

**G** = example generator:  $U_i = [(a * U_{i-1}) + 1] \bmod (64)$



$a=37$

*image corrupted*

## GOOD AND BAD LCG'S

**MINSTD (a good one)**

$$U_i = [(a * U_{i-1}) + 0] \bmod (2^{31} - 1) \quad a = \{ 16807, 48271, 69621 \}$$

good spectral tests, a full (m-1) period with no increment needed and no restrictions on  $U_0$ , well tested both empirically and theoretically, 390 assembler code exists.

SPECTRAL MEASURES:

	<u>a = 16807</u>	<u>a = 48271</u>	<u>a = 69621</u>
S = 2	<b>0.3375</b>	0.8960	0.7836
3	0.4412	0.8269	0.9205
4	0.5752	0.8506	0.8516
5	0.7361	0.7332	0.7318
6	0.6454	0.8078	0.7667
7	0.5711	0.5865	0.6628
8	0.6096	0.4364	0.7845

**SCATTER PLOT OF OVERLAPPING PAIRS** ..... *image corrupted*

S = Dimension of tuple-space (i.e., number of successive  $U_i$ 's)

SPECTRAL MEASURE = Theoretical max / Max distance between hyperplanes

## GOOD AND BAD LCG'S

**RANDU(a bad one)**

$$U_i = [(65539 * U_{i-1}) + 0] \bmod (2^{31})$$

SPECTRAL

S    MEASURE

2    0.931

**3    0.0119**

4    0.0594

5    0.157

6    0.293

7    0.453

8    0.617

**SCATTER PLOT OF OVERLAPPING TRIPLES** ..... *image corrupted*

-----  
S = Dimension of tuple-space (i.e., number of successive  $U_i$ 's)

SPECTRAL MEASURE = Theoretical max / Max distance between hyperplanes

## GOOD AND BAD LCG'S

### MINSTD

$$U_i = [(a * U_{i-1}) + 0] \bmod (2^{31} - 1) \quad a = \{ 16807, 48271, 69621 \}$$

good spectral tests, a full (m-1) period with no increment needed and no restrictions on  $U_0$ , well tested both empirically and theoretically, 390 assembler code exists.

### SPECTRAL MEASURES:

	<u>a = 16807</u>	<u>a = 48271</u>	<u>a = 69621</u>
S = 2	0.3375	0.8960	0.7836
3	0.4412	0.8269	0.9205
4	0.5752	0.8506	0.8516
5	0.7361	0.7332	0.7318
6	0.6454	0.8078	0.7667
7	0.5711	0.5865	0.6628
8	0.6096	0.4364	0.7845

**SCATTER PLOT OF OVERLAPPING PAIRS** ..... *image corrupted*

S = Dimension of tuple-space (i.e., number of successive  $U_i$ 's)

SPECTRAL MEASURE = Theoretical max / Max distance between hyperplanes



## GOOD AND BAD LCG'S

**BCPL**

$$U_i = [(2147001325 * U_{i-1}) + 715136305] \bmod (2^{32})$$

**Good spectral tests, a full (m-1) period, but increment needed. No restrictions on  $U_0$ .**

**Not as well tested as MINSTD. Mod computation eliminated!**

**SPECTRAL**

**S MEASURE**

**2 0.91**

**3 0.85**

**4 0.88**

**5 0.78**

**6 0.55**

**7 0.60**

**8 0.65**

**SCATTER PLOT OF OVERLAPPING PAIRS ..... *image corrupted***

-----  
S = Dimension of tuple-space (i.e., number of successive  $U_i$ 's)

SPECTRAL MEASURE = Theoretical max / Max distance between hyperplanes

# Controlled Randomness

## PARALLEL STRATEGIES

- **CHANGE GENERATOR EACH PASS**
  - **Limited number of generators**
- **CHANGE LCG MULTIPLIER EACH PASS**
  - **Limited number of multipliers**

*OR*

### 1) MAXIMIZE STREAM LENGTH (PERIOD)

- **PRIME MODULUS LCG**
- **64-BIT LCG**
- **COMBINED LCG**
- **OTHER GENERATORS**

$$U_i = g(U_{i-1}, U_{i-2}, \dots) \bmod (m)$$

where  $g(U_{i-1}, U_{i-2}, \dots)$  is:

$$a_1 U_{i-1} + a_2 U_{i-2} + \dots + a_n U_{i-n}$$

OR

$$U_{i-L} + U_{i-K} \text{ (lagged fibonacci)}$$

### 2) SPLIT UP STREAM FOR PASSES

- **NO SEEDING PASSES, JUST WRAP**
  - **Need bookkeeping for initial seeds**
- **RANDOMLY CHANGE INITIAL SEED**
  - **Avoids alignment with bad lattice features**
  - **Overlapping stream segments**
    - **minimize with large period**
    - **avoid with canonical form**

# Controlled Randomness

SEED GENERATOR vs. PASS GENERATOR

## SEED GENERATOR vs. PASS GENERATOR

### SEED GENERATOR

**PERIOD** : MAKES NUMBER OF DIFFERENT PASSES. SMALLER FOR MORE PASS CORRELATION.

**RANDOMNESS**: LESS IMPORTANT THAN FOR PASS GENERATOR. IF DIFFERENT THAN PASS GENERATOR, OVERLAP MINIMIZED.

**SPEED**: LESS IMPORTANT THAN FOR PASS GENERATOR.

**REVERSIBILITY**: NEEDED FOR DEBUGGING

### PASS GENERATOR

**PERIOD**: IF EVENLY DIVISIBLE BY NUMBER OF PASS GENERATOR INVOCATIONS IN A PASS, FIRSTPASS WILL REPEAT WHEN PERIOD IS REACHED.

**RANDOMNESS**: CRITICAL FOR NO CORRELATION BETWEEN PASSES, AND WITHIN PASSES. NO OVERLAP YIELDS BEST RANDOMNESS.

**SPEED**: MOST IMPORTANT WHEN CREATING LARGE ARRAYS OF RANDOM DATA. INITIALIZATION TIME MORE COSTLY FOR SMALL PROGRAMS.

**REVERSIBILITY**: USED INFREQUENTLY

# Controlled Randomness

SELECTED GENERATORS

## SELECTED GENERATORS FOR IBM (by J. Wunderlich, 1997)

### SEED GENERATORS

CODE	NUMBER		RANDOM	SPEED	CAN GO
NAME	OF	PERIOD	QUALITY?	(initial/ running)	BACKWARD
<i>OLDGSEED</i>	1	2 <sup>26</sup>	-	A/B	Y
<i>LCGPRIME</i>	1	2 <sup>31</sup>	B	A/B	Y

(DEFAULT)

### PASS GENERATORS

CODE	NUMBER		RANDOM	SPEED	CAN GO
NAME	OF	PERIOD	QUALITY/ OVERLAP?	(initial/ running)	BACKWARD
<i>OLDLCG32</i>	1	2 <sup>29</sup>	D/Y	A+/A+	Y
<i>NEWLCG32</i>	1	2 <sup>29</sup>	B-/Y	A/A	Y
<i>COMBOLCG</i>	2	2 <sup>63</sup>	B+/Y	A-/B-	Y
<i>FIBOMULT</i>	55	2 <sup>83</sup>	A+/Y	C+/A-	N
<i>FIBOPLUS</i>	521	2 <sup>531</sup>	A/N	D/A	N

NOTE: ALL GENERATORS WELL TESTED(EXCEPT *OLDGSEED*)

NOTE: FOR "CONTROLLED RANDOMNESS", *OLDGSEED*, *LCGPRIME*, *OLDLCG32*, AND *NEWLCG32* CAN BE SPECIFIED AS BOTH SEED AND PASS GENERATORS

# Controlled Randomness

API's developed by J. Wunderlich, 1997

**EXAMPLE USE OF J. Wunderlich API's by System's level programmers:**

**SEED GENERATOR ("*LCGPRIME*"):**

FORWARD:  $G_s: V_i = [(48271 * V_{i-1}) + 0] \text{ mod } (2^{31} - 1)$

BACKWARD:  $G_s: V_i = [(1899818559 * V_{i-1}) + 0] \text{ mod } (2^{31} - 1)$

**PASS GENERATOR ("*FIBOPLUS*"):**

$G: U_i = [U_{i-521} + U_{i-168}] \text{ mod } (2^{32})$

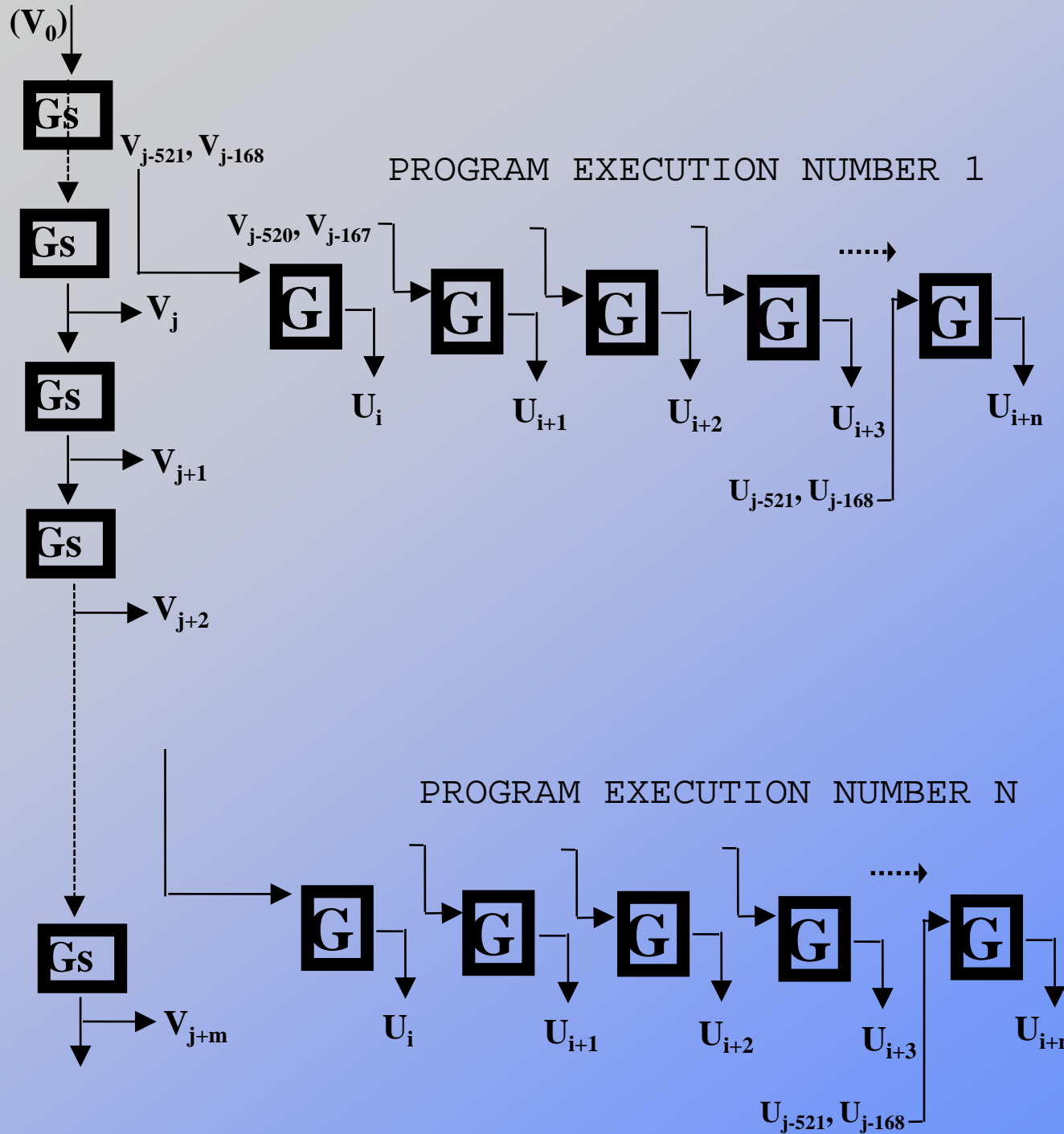
**API CODE SYNTAX:**

```
?GENSEED [ SEEDGEN ( XSEEDGEN ) ] [ PASSGEN ( XPASSGEN ) ]
```

```
PASSGEN( ) ** ..... [ PASSGEN ( XPASSGEN ) ]
```

where \*\*\* is BITS, CHAR, DEC, FLOAT, or RNG

# API CODE EXAMPLE



**SEED GENERATOR ("LCGPRIME"):**

*FORWARD:*  
 $Gs: V_i = [(48271 * V_{i-1}) + 0] \bmod (2^{31} - 1)$

*BACKWARD:*  
 $Gs: V_i = [(1899818559 * V_{i-1}) + 0] \bmod (2^{31} - 1)$

**PASS GENERATOR ("FIBOPLUS"):**

$G: U_i = [U_{i-521} + U_{i-168}] \bmod (2^{32})$