The Scalable Parallel Random Number Generators (SPRNG) Library

Prof. Michael Mascagni

Departments of Computer Science, Mathematics & Scientific Computing Florida State University, Tallahassee, FL 32306 USA

> E-mail: mascagni@fsu.edu URL:http://www.cs.fsu.edu/~mascagni



Outline of the Talk

Where to Get SPRNG

How to Build SPRNG

Testing SPRNG

How SPRNG is Structured

Specific Generator Details

How to Use SPRNG

Class Structure and Simple modes Random Number Parameters Usage Examples Usage Example - Default Interface Usage Example - Simple Interface

Other Parts of Interest in SPRNG

Other Parts - Examples Folder Other Parts - Tests Folder

SPRNG's Future

References



Where to Get SPRNG

Where to Get SPRNG

The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org



Where to Get SPRNG

- The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org
- Many versions available.



Where to Get SPRNG

- The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org
- Many versions available.
- Latest version 4.0 which is C++



Where to Get SPRNG

- The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org
- Many versions available.
- Latest version 4.0 which is C++
- The 4.0 page gives info pages to 4.0 page info



Where to Get SPRNG

- The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org
- Many versions available.
- Latest version 4.0 which is C++
- The 4.0 page gives info pages to 4.0 page info
 - Quick Start



Where to Get SPRNG

Where to Get SPRNG

- The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org
- Many versions available.
- Latest version 4.0 which is C++
- The 4.0 page gives info pages to 4.0 page info

・ コット (雪) (小田) (コット 日)

- Quick Start
- Quick Reference

Where to Get SPRNG

- The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org
- Many versions available.
- Latest version 4.0 which is C++
- The 4.0 page gives info pages to 4.0 page info
 - Quick Start
 - Quick Reference
 - User's Guide



Where to Get SPRNG

- The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org
- Many versions available.
- Latest version 4.0 which is C++
- The 4.0 page gives info pages to 4.0 page info
 - Quick Start
 - Quick Reference
 - User's Guide
 - Reference Manual



Where to Get SPRNG

- The main web site for SPRNG is located at URLs: http://sprng.cs.fsu.edu or http://www.sprng.org
- Many versions available.
- Latest version 4.0 which is C++
- The 4.0 page gives info pages to 4.0 page info
 - Quick Start
 - Quick Reference
 - User's Guide
 - Reference Manual
 - Examples



How to Build SPRNG

How to Build SPRNG

> zcat sprng4.tar.gz | tar xovf -



How to Build SPRNG

How to Build SPRNG

- zcat sprng4.tar.gz | tar xovf -
- ▶ cd sprng4



How to Build SPRNG

How to Build SPRNG

- > zcat sprng4.tar.gz | tar xovf -
- ▶ cd sprng4
- Run./configure



How to Build SPRNG

How to Build SPRNG

> zcat sprng4.tar.gz | tar xovf -

- ▶ cd sprng4
- Run ./configure
- Run make

How to Build SPRNG

How to Build SPRNG

- > zcat sprng4.tar.gz | tar xovf -
- cd sprng4
- Run./configure
- Run make
- NB: Sometimes 'make' has errors on some parts which can be ignored. In these cases, 'make -k' can be used to continue compiling even if there are errors.



How to Build SPRNG

How to Build SPRNG

- zcat sprng4.tar.gz | tar xovf -
- cd sprng4
- Run./configure
- Run make
- NB: Sometimes 'make' has errors on some parts which can be ignored. In these cases, 'make -k' can be used to continue compiling even if there are errors.
- ► The MPI programs sometimes need special configuring.



- Testing SPRNG



How to check the build

► Go to directory check, and run ./checksprng.



- Testing SPRNG



How to check the build

- ► Go to directory check, and run ./checksprng.
- This program checks to see if SPRNG has been correctly installed.



- Testing SPRNG



How to check the build

- ► Go to directory check, and run ./checksprng.
- This program checks to see if SPRNG has been correctly installed.
- The check folder contains a single program which generates known sequences and checks this against a data file.



How SPRNG is Structured

How SPRNG is Structured

Directories in SPRNG



How SPRNG is Structured

- Directories in SPRNG
 - SRC Source code for SPRNG.



How SPRNG is Structured

- Directories in SPRNG
 - ► SRC Source code for SPRNG.
 - EXAMPLES Examples of SPRNG usage. All MPI examples are placed in subdirectory mpisping. If MPI is installed on your machine, then all MPI examples will be automatically installed.



How SPRNG is Structured

- Directories in SPRNG
 - SRC Source code for SPRNG.
 - EXAMPLES Examples of SPRNG usage. All MPI examples are placed in subdirectory mpisping. If MPI is installed on your machine, then all MPI examples will be automatically installed.
 - TESTS Empirical and physical tests for SPRNG generators. All MPI tests are stored in subdirectory mpitests. If MPI is installed on your machine, then all MPI tests will be automatically installed.



How SPRNG is Structured

- Directories in SPRNG
 - SRC Source code for SPRNG.
 - EXAMPLES Examples of SPRNG usage. All MPI examples are placed in subdirectory mpisprng. If MPI is installed on your machine, then all MPI examples will be automatically installed.
 - TESTS Empirical and physical tests for SPRNG generators. All MPI tests are stored in subdirectory mpitests. If MPI is installed on your machine, then all MPI tests will be automatically installed.
 - check contains executables ./checksprng and ./timesprng.



How SPRNG is Structured

- Directories in SPRNG
 - SRC Source code for SPRNG.
 - EXAMPLES Examples of SPRNG usage. All MPI examples are placed in subdirectory mpisprng. If MPI is installed on your machine, then all MPI examples will be automatically installed.
 - TESTS Empirical and physical tests for SPRNG generators. All MPI tests are stored in subdirectory mpitests. If MPI is installed on your machine, then all MPI tests will be automatically installed.
 - check contains executables ./checksprng and ./timesprng.
 - lib contains SPRNG library libsprng after successful installation.



How SPRNG is Structured

- Directories in SPRNG
 - SRC Source code for SPRNG.
 - EXAMPLES Examples of SPRNG usage. All MPI examples are placed in subdirectory mpisprng. If MPI is installed on your machine, then all MPI examples will be automatically installed.
 - TESTS Empirical and physical tests for SPRNG generators. All MPI tests are stored in subdirectory mpitests. If MPI is installed on your machine, then all MPI tests will be automatically installed.
 - check contains executables ./checksprng and ./timesprng.
 - lib contains SPRNG library libsprng after sucessful installation.
 - include SPRNG header files.





Types of generators



Predefined Generators

- Types of generators
 - 0: Modified Lagged-Fibonacci Generator (lfg)



Predefined Generators

- Types of generators
 - 0: Modified Lagged-Fibonacci Generator (lfg)
 - 1: 48-Bit Linear Congruential Generator w/Prime Addend (lcg)



Predefined Generators

- Types of generators
 - 0: Modified Lagged-Fibonacci Generator (lfg)
 - 1: 48-Bit Linear Congruential Generator w/Prime Addend (lcg)
 - 2: 64-Bit Linear Congruential Generator w/Prime Addend (lcg64)



Predefined Generators

- Types of generators
 - 0: Modified Lagged-Fibonacci Generator (lfg)
 - 1: 48-Bit Linear Congruential Generator w/Prime Addend (lcg)
 - 2: 64-Bit Linear Congruential Generator w/Prime Addend (lcg64)
 - 3: Combined Multiple Recursive Generator (cmrg)



Predefined Generators

- Types of generators
 - 0: Modified Lagged-Fibonacci Generator (lfg)
 - 1: 48-Bit Linear Congruential Generator w/Prime Addend (lcg)
 - 2: 64-Bit Linear Congruential Generator w/Prime Addend (lcg64)
 - 3: Combined Multiple Recursive Generator (cmrg)
 - 4: Multiplicative Lagged-Fibonacci Generator (mlfg)



Predefined Generators

- Types of generators
 - 0: Modified Lagged-Fibonacci Generator (lfg)
 - 1: 48-Bit Linear Congruential Generator w/Prime Addend (lcg)
 - 2: 64-Bit Linear Congruential Generator w/Prime Addend (lcg64)
 - 3: Combined Multiple Recursive Generator (cmrg)
 - 4: Multiplicative Lagged-Fibonacci Generator (mlfg)
 - 5: Prime Modulus Linear Congruential Generator (pmlcg)



Predefined Generators

Types of generators

- Types of generators
 - 0: Modified Lagged-Fibonacci Generator (lfg)
 - 1: 48-Bit Linear Congruential Generator w/Prime Addend (lcg)
 - 2: 64-Bit Linear Congruential Generator w/Prime Addend (lcg64)

・ロット (雪) ・ (ヨ) ・ (ヨ) ・ ヨ

- 3: Combined Multiple Recursive Generator (cmrg)
- 4: Multiplicative Lagged-Fibonacci Generator (mlfg)
- 5: Prime Modulus Linear Congruential Generator (pmlcg)
- The number represents the type of generator in the Class interface

Specific Generator Details

Specific Generator Details

1. lfg: Modified-Lagged Fibonacci Generator (the default generator)



Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$



Specific Generator Details

Specific Generator Details

1. lfg: Modified-Lagged Fibonacci Generator (the default generator)

< ロ > < 同 > < 三 > < 三 > < 三 > < ○ </p>

- $z_n = x_n XOR y_n$
- $x_n = x_{n-k} + x_{n-l} \pmod{M}$

Specific Generator Details

Specific Generator Details

1. lfg: Modified-Lagged Fibonacci Generator (the default generator)

< ロ > < 同 > < 三 > < 三 > < 三 > < ○ </p>

- $z_n = x_n XOR y_n$
- $x_n = x_{n-k} + x_{n-l} (mod M)$
- $y_n = y_{n-k} + y_{n-l} (mod M)$

Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$
 - $x_n = x_{n-k} + x_{n-l} (mod M)$
 - $y_n = y_{n-k} + y_{n-l} (mod M)$
- 2. lcg: 48-Bit Linear Congruential Generator w/Prime Addend

Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$
 - $x_n = x_{n-k} + x_{n-l} (mod M)$
 - $y_n = y_{n-k} + y_{n-l} (mod M)$
- 2. lcg: 48-Bit Linear Congruential Generator w/Prime Addend
 - $x_n = ax_{n-1} + p(mod M)$



Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$
 - $x_n = x_{n-k} + x_{n-l} (mod M)$
 - $y_n = y_{n-k} + y_{n-l} (mod M)$
- 2. lcg: 48-Bit Linear Congruential Generator w/Prime Addend

・ コット (雪) (小田) (コット 日)

- $x_n = ax_{n-1} + p(mod M)$
- p is a prime addend

Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$
 - $x_n = x_{n-k} + x_{n-l} (mod M)$
 - $y_n = y_{n-k} + y_{n-l} (mod M)$
- 2. lcg: 48-Bit Linear Congruential Generator w/Prime Addend
 - $x_n = ax_{n-1} + p(mod M)$
 - p is a prime addend
 - a is the multiplier



Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$
 - $x_n = x_{n-k} + x_{n-l} (mod M)$
 - $y_n = y_{n-k} + y_{n-l} (mod M)$

2. lcg: 48-Bit Linear Congruential Generator w/Prime Addend

・ コット (雪) (小田) (コット 日)

- $x_n = ax_{n-1} + p(mod M)$
- p is a prime addend
- a is the multiplier
- M for this generator is 2⁴⁸

- Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$
 - $x_n = x_{n-k} + x_{n-l} (mod M)$
 - $y_n = y_{n-k} + y_{n-l} (mod M)$

2. lcg: 48-Bit Linear Congruential Generator w/Prime Addend

- $x_n = ax_{n-1} + p(mod M)$
- p is a prime addend
- a is the multiplier
- M for this generator is 2⁴⁸
- 3. lcg64: 64-Bit Linear Congruential Generator w/Prime Addend



- Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$
 - $x_n = x_{n-k} + x_{n-l} (mod M)$
 - $y_n = y_{n-k} + y_{n-l} (mod M)$
- 2. lcg: 48-Bit Linear Congruential Generator w/Prime Addend
 - $x_n = ax_{n-1} + p(mod M)$
 - p is a prime addend
 - a is the multiplier
 - M for this generator is 2⁴⁸
- 3. lcg64: 64-Bit Linear Congruential Generator w/Prime Addend

・ロット (雪) ・ (ヨ) ・ (ヨ) ・ ヨ

The 48-bit LCG, except that the arithmetic is modulo 2⁶⁴

- Specific Generator Details

Specific Generator Details

- 1. lfg: Modified-Lagged Fibonacci Generator (the default generator)
 - $z_n = x_n XOR y_n$
 - $x_n = x_{n-k} + x_{n-l} (mod M)$
 - $y_n = y_{n-k} + y_{n-l} (mod M)$
- 2. lcg: 48-Bit Linear Congruential Generator w/Prime Addend
 - $x_n = ax_{n-1} + p(mod M)$
 - p is a prime addend
 - a is the multiplier
 - M for this generator is 2⁴⁸
- 3. lcg64: 64-Bit Linear Congruential Generator w/Prime Addend
 - The 48-bit LCG, except that the arithmetic is modulo 2⁶⁴
 - The multipliers and prime addends for this generator are different from those for the 48-bit generator



Specific Generator Details

Specific Generator Details



Specific Generator Details

Specific Generator Details

4. cmrg: Combined Multiple Recursive Generator

• $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$



Specific Generator Details

Specific Generator Details

4. cmrg: Combined Multiple Recursive Generator

- $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$
- ► x_n is the sequence generated by the 64 bit Linear Congruential Generator

・ロト ・ 理 ト ・ ヨ ト ・ ヨ ト … ヨ

Specific Generator Details

Specific Generator Details

4. cmrg: Combined Multiple Recursive Generator

• $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$

- ► x_n is the sequence generated by the 64 bit Linear Congruential Generator
- y_n is the sequence generated by the following prime modulus Multiple Recursive Generator



Specific Generator Details

Specific Generator Details

- $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$
- ► x_n is the sequence generated by the 64 bit Linear Congruential Generator
- ▶ y_n is the sequence generated by the following prime modulus Multiple Recursive Generator
- 5. mlfg: Multiplicative Lagged-Fibonacci Generator

Specific Generator Details

Specific Generator Details

4. cmrg: Combined Multiple Recursive Generator

• $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$

- ► x_n is the sequence generated by the 64 bit Linear Congruential Generator
- y_n is the sequence generated by the following prime modulus Multiple Recursive Generator
- 5. mlfg: Multiplicative Lagged-Fibonacci Generator

 $x_n = x_{n-k} * x_{n-l} (mod M)$



Specific Generator Details

Specific Generator Details

- $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$
- ► x_n is the sequence generated by the 64 bit Linear Congruential Generator
- ▶ y_n is the sequence generated by the following prime modulus Multiple Recursive Generator
- 5. mlfg: Multiplicative Lagged-Fibonacci Generator
 - $x_n = x_{n-k} * x_{n-l} \pmod{M}$
 - I and k are called the lags of the generator, with convention that l > k.



Specific Generator Details

Specific Generator Details

- $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$
- ► x_n is the sequence generated by the 64 bit Linear Congruential Generator
- ▶ y_n is the sequence generated by the following prime modulus Multiple Recursive Generator
- 5. mlfg: Multiplicative Lagged-Fibonacci Generator
 - $x_n = x_{n-k} * x_{n-l} \pmod{M}$
 - I and k are called the lags of the generator, with convention that l > k.
 - M is chosen to be 2⁶⁴



- Specific Generator Details

Specific Generator Details

- $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$
- x_n is the sequence generated by the 64 bit Linear Congruential Generator
- ▶ y_n is the sequence generated by the following prime modulus Multiple Recursive Generator
- 5. mlfg: Multiplicative Lagged-Fibonacci Generator
 - $x_n = x_{n-k} * x_{n-l} \pmod{M}$
 - I and k are called the lags of the generator, with convention that l > k.
 - M is chosen to be 2⁶⁴
- 6. pmlcg: Prime Modulus Linear Congruential Generator



- Specific Generator Details

Specific Generator Details

4. cmrg: Combined Multiple Recursive Generator

- $z_n = x_n + y_n * 2^{32} \pmod{2^{64}}$
- ► x_n is the sequence generated by the 64 bit Linear Congruential Generator
- ▶ y_n is the sequence generated by the following prime modulus Multiple Recursive Generator
- 5. mlfg: Multiplicative Lagged-Fibonacci Generator
 - $x_n = x_{n-k} * x_{n-l} \pmod{M}$
 - ► I and k are called the lags of the generator, with convention that l > k.

< ロ ト < 得 ト < 注 ト < 注 ト う Q ()</p>

- M is chosen to be 2⁶⁴
- 6. pmlcg: Prime Modulus Linear Congruential Generator

•
$$x_n = a * x_{n-1} (mod \ 2^{61} - 1)$$

Class Structure and Simple modes

Default Interface

Default Interface

 Sprng(int streamnum, int nstreams, int seed, int param) (Constructor)



Class Structure and Simple modes

Default Interface

Default Interface

- Sprng(int streamnum, int nstreams, int seed, int param) (Constructor)
- double sprng() The next random number in [0,1) is returned



Class Structure and Simple modes

Default Interface

Default Interface

- Sprng(int streamnum, int nstreams, int seed, int param) (Constructor)
- double sprng() The next random number in [0,1) is returned
- ▶ int isprng() The next random number in [0,2³¹) is returned



Class Structure and Simple modes

Simple Interface

Simple Interface

int * init_sprng(int seed, int param, int rng_type = 0)



Class Structure and Simple modes

Simple Interface

Simple Interface

- int * init_sprng(int seed, int param, int rng_type = 0)
- double sprng() The next random number in [0, 1) is
 returned



Class Structure and Simple modes

Simple Interface

Simple Interface

- int * init_sprng(int seed, int param, int rng_type = 0)
- double sprng() The next random number in [0, 1) is returned
- ▶ int isprng() The next random number in [0,2³¹) is returned



Random Number Parameters

Random Number Parameter

Random Number Parameters

Parameter is the number of predefined families defined



Random Number Parameters

Random Number Parameter

Random Number Parameters

Parameter is the number of predefined families defined

・ロト ・聞ト ・ヨト ・ヨト ・ヨー

Modified Lagged Fibonacci Generator - 11

Random Number Parameters

Random Number Parameter

Random Number Parameters

- Parameter is the number of predefined families defined
 - Modified Lagged Fibonacci Generator 11
 - 48 Bit Linear Congruential Generator 7



Random Number Parameters

Random Number Parameter

Random Number Parameters

Parameter is the number of predefined families defined

・ロット (雪) ・ (ヨ) ・ (ヨ) ・ ヨ

- Modified Lagged Fibonacci Generator 11
- 48 Bit Linear Congruential Generator 7
- 64 Bit Linear Congruential Generator 3

Random Number Parameters

Random Number Parameter

Random Number Parameters

Parameter is the number of predefined families defined

・ コット (雪) (小田) (コット 日)

- Modified Lagged Fibonacci Generator 11
- 48 Bit Linear Congruential Generator 7
- 64 Bit Linear Congruential Generator 3
- Combined Multiple Recursive Generator 3

Random Number Parameters

Random Number Parameter

Random Number Parameters

- Parameter is the number of predefined families defined
 - Modified Lagged Fibonacci Generator 11
 - 48 Bit Linear Congruential Generator 7
 - 64 Bit Linear Congruential Generator 3
 - Combined Multiple Recursive Generator 3
 - Multiplicative Lagged Fibonacci Generator 11



Random Number Parameters

Random Number Parameter

Random Number Parameters

- Parameter is the number of predefined families defined
 - Modified Lagged Fibonacci Generator 11
 - 48 Bit Linear Congruential Generator 7
 - 64 Bit Linear Congruential Generator 3
 - Combined Multiple Recursive Generator 3
 - Multiplicative Lagged Fibonacci Generator 11
 - Prime Modulus Linear Congruential Generator 1



Usage Examples

Usage Example - Default Interface

Use Example - Default Interface

```
#define PARAM SPRNG_LFG
int gtype = 1;
seed = make_sprng_seed();
Sprng *gen1;
gen1 = SelectType(gtype);
gen1->init_sprng(0,ngens,seed,PARAM);
int random_int = gen1->isprng();
double random_float = gen1->get_rn_flt_simple();
gen1->free_sprng();
```



Usage Examples

Usage Example - Simple Interface

Usage Example - Simple Interface

```
#define PARAM SPRNG_LFG
int gtype = 1;
seed = make_sprng_seed();
gen = init_sprng(seed, PARAM, gtype);
int random_int = isprng();
double random_float = get_rn_flt_simple();
```



Other Parts - Examples Folder

Other Parts - Examples Folder

Other Parts - Examples Folder

Examples Folder Examples Folder



- Other Parts - Examples Folder

Other Parts - Examples Folder

Other Parts - Examples Folder

- Examples Folder Examples Folder
 - convert.cpp Used to be an example of converting old code to new, but mostly empty



- Other Parts - Examples Folder

Other Parts - Examples Folder

Other Parts - Examples Folder

- Examples Folder Examples Folder
 - convert.cpp Used to be an example of converting old code to new, but mostly empty

イロト 不良 とくほ とくほう 二日

pi-simple.cpp - Compute pi using Monte Carlo integration

- Other Parts - Examples Folder

Other Parts - Examples Folder

Other Parts - Examples Folder

- Examples Folder Examples Folder
 - convert.cpp Used to be an example of converting old code to new, but mostly empty
 - pi-simple.cpp Compute pi using Monte Carlo integration
 - spawn.cpp Small sample program to get you started



- Other Parts - Examples Folder

Other Parts - Examples Folder

Other Parts - Examples Folder

- Examples Folder Examples Folder
 - convert.cpp Used to be an example of converting old code to new, but mostly empty
 - pi-simple.cpp Compute pi using Monte Carlo integration
 - spawn.cpp Small sample program to get you started
 - Fortran versions as well



Other Parts - Tests Folder

Other Parts - Tests Folder

Other Parts - Tests Folder

Tests Folder



Other Parts - Tests Folder

Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests

◆□▼ ▲□▼ ▲目▼ ▲目▼ ▲□▼

Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests
 - chisquare.cpp Chi-Square and Kolmogorov-Smirnov Probability Functions



Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests
 - chisquare.cpp Chi-Square and Kolmogorov-Smirnov Probability Functions
 - collisions.cpp Collision test



Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests
 - chisquare.cpp Chi-Square and Kolmogorov-Smirnov Probability Functions
 - collisions.cpp Collision test
 - coupon.cpp Coupon test



Other Parts - Tests Folder

Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests
 - chisquare.cpp Chi-Square and Kolmogorov-Smirnov Probability Functions

- collisions.cpp Collision test
- coupon.cpp Coupon test
- equidist.cpp Equidistribution test

Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests
 - chisquare.cpp Chi-Square and Kolmogorov-Smirnov Probability Functions
 - collisions.cpp Collision test
 - coupon.cpp Coupon test
 - equidist.cpp Equidistribution test
 - Other Tests



Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests
 - chisquare.cpp Chi-Square and Kolmogorov-Smirnov Probability Functions
 - collisions.cpp Collision test
 - coupon.cpp Coupon test
 - equidist.cpp Equidistribution test
 - Other Tests
 - fft.cpp FFT test



Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests
 - chisquare.cpp Chi-Square and Kolmogorov-Smirnov Probability Functions
 - collisions.cpp Collision test
 - coupon.cpp Coupon test
 - equidist.cpp Equidistribution test
 - Other Tests
 - fft.cpp FFT test
 - metropolis.cpp Metropolis Algorithm



Other Parts - Tests Folder

Other Parts - Tests Folder

Other Parts - Tests Folder

- Tests Folder
 - Statistical Tests
 - chisquare.cpp Chi-Square and Kolmogorov-Smirnov Probability Functions

- collisions.cpp Collision test
- coupon.cpp Coupon test
- equidist.cpp Equidistribution test
- Other Tests
- fft.cpp FFT test
- metropolis.cpp Metropolis Algorithm
- random_walk.cpp Random Walk Algorithm

A Visual Studio compile is under development (for Windows!?)



- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions



- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension



- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension
- New architectural support for (and maintaining reproducibility as an option)



- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension
- New architectural support for (and maintaining reproducibility as an option)

・ コット (雪) (小田) (コット 日)

1. Multicore via Open/MP and eventually Open/CL

- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension
- New architectural support for (and maintaining reproducibility as an option)

・ コット (雪) (小田) (コット 日)

- 1. Multicore via Open/MP and eventually Open/CL
- 2. GPGPU support via CUDA and eventually Open/CL

- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension
- New architectural support for (and maintaining reproducibility as an option)

・ コット (雪) (小田) (コット 日)

- 1. Multicore via Open/MP and eventually Open/CL
- 2. GPGPU support via CUDA and eventually Open/CL
- Support for cycle splitting

- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension
- New architectural support for (and maintaining reproducibility as an option)

・ コット (雪) (小田) (コット 日)

- 1. Multicore via Open/MP and eventually Open/CL
- 2. GPGPU support via CUDA and eventually Open/CL
- Support for cycle splitting
- New generators for SPRNG

- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension
- New architectural support for (and maintaining reproducibility as an option)

・ロット (雪) ・ (ヨ) ・ (ヨ) ・ ヨ

- 1. Multicore via Open/MP and eventually Open/CL
- 2. GPGPU support via CUDA and eventually Open/CL
- Support for cycle splitting
- New generators for SPRNG
 - 1. Shift-register generators via splitting (MT/Well)

- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension
- New architectural support for (and maintaining reproducibility as an option)
 - 1. Multicore via Open/MP and eventually Open/CL
 - 2. GPGPU support via CUDA and eventually Open/CL
- Support for cycle splitting
- New generators for SPRNG
 - 1. Shift-register generators via splitting (MT/Well)
 - 2. New parameters for small-memory generators



- A Visual Studio compile is under development (for Windows!?)
- There are several compiler warnings that need to be addressed with newer g++ versions
- The class interface is not optimal for extension
- New architectural support for (and maintaining reproducibility as an option)
 - 1. Multicore via Open/MP and eventually Open/CL
 - 2. GPGPU support via CUDA and eventually Open/CL
- Support for cycle splitting
- New generators for SPRNG
 - 1. Shift-register generators via splitting (MT/Well)
 - 2. New parameters for small-memory generators
- Commercialization of SPRNG



References



[M. Mascagni and H. Chi (2004)]

Parallel Linear Congruential Generators with Sophie-Germain Moduli,

Parallel Computing, **30**: 1217–1231.



References



[M. Mascagni and H. Chi (2004)]

Parallel Linear Congruential Generators with Sophie-Germain Moduli,

Parallel Computing, 30: 1217–1231.

[M. Mascagni and A. Srinivasan (2004)] Parameterizing Parallel Multiplicative Lagged-Fibonacci Generators, Parallel Computing, **30**: 899–916

Parallel Computing, 30: 899–916.



References



[M. Mascagni and H. Chi (2004)]

Parallel Linear Congruential Generators with Sophie-Germain Moduli,

Parallel Computing, 30: 1217–1231.

[M. Mascagni and A. Srinivasan (2004)] Parameterizing Parallel Multiplicative Lagged-Fibonacci Generators, Description 20: 000, 010

Parallel Computing, 30: 899–916.

 [M. Mascagni and A. Srinivasan (2000)]
 Algorithm 806: SPRNG: A Scalable Library for Pseudorandom Number Generation,
 ACM Transactions on Mathematical Software, 26: 436–461.



Questions?



© Michael Mascagni, 2010

