Recommendations for Resolving Issues re [rand], Version 2

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1 Introduction

Recognizing that the Library Working Group is laboring under considerable time pressure to complete its work on C++0X, this paper gathers all known issues related to the random number portion of the standard library, and presents recommendations toward their resolution. The text of each issue is taken verbatim from N2403, and is in some cases lightly reformatted.

This Version 2 extends its predecessor N2391 with additional public and private commentary received from Stephan Tolksdorf (labelled ST) and from Charles Karney (labelled CK), and adds our analysis of these new commentaries.

As before, text to be inserted is denoted in red, and text to be deleted is marked like this. Our contributions are again presented in subsections labelled Recommendations; in those cases where we changed our mind, we have relabelled our earlier recommendations as N2391 recommendations.

2 Issue 552: random_shuffle and its generator

Section: 25.2.12 [alg.random.shuffle] Submitter: Martin Sebor Date: 2006-01-25

Discussion: ... is specified to shuffle its range by calling swap but not how (or even that) it's supposed to use the RandomNumberGenerator argument passed to it.

Shouldn't we require that the generator object actually be used by the algorithm to obtain a series of random numbers and specify how many times its operator() should be invoked by the algorithm?

Proposed resolution: [none]

N2391 recommendations: We agree that the random_shuffle algorithm seems a bit underspecified with respect to this issue. However, the specification for the third form of the algorithm should be phrased in terms of the appropriate distribution, rather than in terms of the supplied generator: this permits the possibility of invoking the generator fewer times by a sufficiently clever algorithm. We propose the following changes to the specification, also simplifying a bit of the verbiage:

4 Remarks: The underlying source of random numbers for the first form of the function is implementation-defined. An implementation may use the rand function from the standard C library.

The second form of the function takes a random number generating function object rand such that if n is an argument for rand, with a positive value, that has of type iterator_traits<RandomAccessIterator>::difference_type, then rand(n) returns a randomly chosen value, which lies in the interval [0,n), and which has of a type that is convertible to iterator_traits<RandomAccessIterator>::difference_type. This form of the function makes \( \max(0, (\text{last} - \text{first}) - 1) \) calls to rand.

The third form of the function takes an object g meeting the requirements of uniform random number generator (26.4.1.2). This form of the function makes \( \max(0, n - 1) \) calls to d(g), where n is last - first, and d is an object of type uniform_int_distribution<iterator_traits<RandomAccessIterator>::difference_type> ([rand.dist.uni.int]) that was constructed with arguments (0,n).
**ST comments** on 2007-09-21: “The recommended revised specification for the third form of random_shuffle ... can be interpreted as requiring \((n - 1)\) calls to a distribution object with the fixed parameters although the algorithm typically uses a uniform_int_distribution with different parameters in each iteration. In any case, such a specification would be overly specific for the following two reasons: First, it could be advantageous to make more calls to uniform_int_distribution in order to avoid relatively costly reparametrizations. Second, an implementation might want to use a special purpose distribution different from uniform_int_distribution.”

**Recommendations:** We agree that the N2391 specification can be improved by reformulation, and recommend the following changes to the Working Paper:

1 **Effects:** Shuffles Permutates the elements in the range \([\textit{first}, \textit{last})\) with uniform distribution such that each possible permutation of those elements has equal probability of appearance.

3 **Requires:** The type of \(*\textit{first}\) shall satisfy the Swappable requirements (Table 37). The random number generating function object \texttt{rand} shall have a return type that is convertible to \texttt{iterator_traits<RandomAccessIterator>::difference_type}, and the call \texttt{rand(n)} shall return a randomly chosen value in the interval \([0, n)\), for \(n > 0\) of type \texttt{iterator_traits<RandomAccessIterator>::difference_type}. The function object \texttt{g} shall meet the requirements of uniform random number generator (26.4.1.2).

4 **Remarks:** To the extent that the implementation of these functions makes use of random numbers, the implementation shall use the following sources of randomness:

   - In the second form of the function, \texttt{rand} takes a random number generating function object \texttt{rand} such that if \(n\) is an argument for \texttt{rand}, with a positive value, that has type \texttt{iterator_traits<RandomAccessIterator>::difference_type}, then \texttt{rand(n)} returns a randomly chosen value, which lies in the interval \([0, n)\), and which has a type that is convertible to \texttt{iterator_traits<RandomAccessIterator>::difference_type} shall serve as the implementation’s source of randomness.

   - In the third form of the function, \texttt{g} takes an object meeting the requirements of uniform random number generator (26.4.1.2) \texttt{g} shall serve as the implementation’s source of randomness.

3 **Issue 699: N2111 changes min/max**

**Section:** 26.4 [rand]  
**Submitter:** P.J. Plauger  
**Date:** 2007-07-01

**Discussion:** N2111 [2006-10-19] changes \texttt{min/max} in several places in random from member functions to static data members. I believe this introduces a needless backward compatibility problem between C++0X and TR1. I’d like us to find new names for the static data members, or perhaps change \texttt{min/max} to \texttt{constexpr} in C++0X.

**Proposed resolution:** [none]

**N2391 recommendations:** While we understand and are sympathetic to this argument, we believe this issue does not constitute a defect in the Working Paper or in the Standard, and therefore recommend that this issue be closed NAD.

However, we further recommend (and intend to undertake) a separate review of the random number portion of the library, with an eye toward the application of new core language features such as concepts, \texttt{constexpr}, etc. It seems likely that the outcome of such a review will recommend adjustments in \texttt{min/max} and/or other members in the direction this issue sought.
LWG feedback on 2007-10-03 (Kona): It was the sense of the LWG that it was important to obtain the same user syntax that was present in the TR1 version of this part of the standard library.

Recommendations: Because of the LWG’s position, we undertook this small part of the larger constexpr-oriented review that (as documented above) we had intended to pursue. Accordingly, and after consulting with experts in the new constexpr feature, we propose to edit [rand.req.urng] as follows:

In Table 104, replace both occurrences of X::min by X::min(), replace both occurrences of X::max by X::max(), and replace both occurrences of “Denotes” by “Returns”.

Edit the synopsis in 26.4.3.1 [rand.eng.lcong] as shown:

```cpp
static constexpr result_type min() { return c == 0u ? 1u: 0u;
static constexpr result_type max() { return m - 1u;
```

Edit the synopsis in 26.4.3.2 [rand.eng.mers] as shown:

```cpp
static constexpr result_type min() { return 0;
static constexpr result_type max() { return 2^w - 1;
```

Edit the synopsis in 26.4.3.3 [rand.eng.sub] as shown:

```cpp
static constexpr result_type min() { return 0;
static constexpr result_type max() { return m - 1;
```

Edit 26.4.4.1 [rand.adapt.disc] as shown:

```cpp
static constexpr result_type min = base_type::min;
static constexpr result_type min() { return base_type::min();}
static constexpr result_type max = base_type::max;
static constexpr result_type max() { return base_type::max();}
```

In 26.4.4.2 [rand.adapt.ibits], edit paragraphs 2a and 3, as well as the algorithm in paragraph 4, by changing each occurrence of max to max(), and changing each occurrence of min to min(). Also edit the synopsis as shown:

```cpp
static constexpr result_type min = 0;
static constexpr result_type min() { return 0;
static constexpr result_type max = 2^w - 1;
static constexpr result_type max() { return 2^w - 1;
```

Edit 26.4.4.3 [rand.adapt.shuf] as shown:

```cpp
static constexpr result_type min = base_type::min;
static constexpr result_type min() { return base_type::min();}
```
In 26.4.4.4 [rand.adapt.xor], edit paragraphs 3, 5b, 7a, and 7b by changing each occurrence of max to max(), and changing each occurrence of min to min(). Also in paragraph 7 change “the value of the member max” to “the value returned by the member max()”. Finally, edit the synopsis as shown:

```cpp
static const result_type max = base_type::max;
static constexpr result_type max() { return base_type::max();}
```

In 26.4.6 [rand.device], edit paragraphs 6 and 8 by changing each occurrence of max to max(), and changing each occurrence of min to min(). Also in paragraph 3 change “the values of the min and max members” to “the values returned by the min() and max() members”. Finally, edit the synopsis as shown:

```cpp
static const result_type min = 0;
static constexpr result_type min() { return 0;}
static const result_type max = see below;
static constexpr result_type max() { return see below;}
```

4 Issue 654: Missing IO roundtrip for random number engines

**Section:** 26.4.1.3 [rand.req.eng]  
**Submitter:** Daniel Krügler  
**Date:** 2007-03-08

**Discussion:** Table 98 and para 5 in 26.4.1.3 [rand.req.eng] specify the IO insertion and extraction semantic of random number engines. It can be shown, v.i., that the specification of the extractor cannot guarantee to fulfill the requirement from para 5:

If a textual representation written via `os << x` was subsequently read via `is >> v`, then `x == v` provided that there have been no intervening invocations of `x` or of `v`.

The problem is, that the extraction process described in table 98 misses to specify that it will initially set the `if.fmtflags` to `ios_base::dec`, see table 104:

```cpp
dec: converts integer input or generates integer output in decimal base
```

Proof: The following small program demonstrates the violation of requirements (exception safety not fulfilled):

```cpp
#include <cassert>
#include <ostream>
#include <iostream>
#include <iomanip>
#include <sstream>

class RanNumEngine {
  int state;
public:
```
RanNumEngine() : state(42) {}

bool operator == (RanNumEngine other) const {
    return state == other.state;
}

template <typename Ch, typename Tr>
friend std::basic_ostream<Ch, Tr>&
operator << (std::basic_ostream<Ch, Tr>& os, RanNumEngine engine) {
    Ch old = os.fill(os.widen(' ')); // Sets space character
    std::ios_base::fmtflags f = os.flags();
    os << std::dec << std::left
        << engine.state; // Adds ios_base::dec|ios_base::left
    os.fill(old); // Undo
    os.flags(f);
    return os;
}

template <typename Ch, typename Tr>
friend std::basic_istream<Ch, Tr>&
operator >> (std::basic_istream<Ch, Tr>& is, RanNumEngine& engine) {
    // Uncomment only for the fix.
    //std::ios_base::fmtflags f = is.flags();
    //is >> std::dec;
    is >> engine.state;
    //is.flags(f);
    return is;
}

int main() {
    std::stringstream s;
    s << std::setfill('#'); // No problem
    s << std::oct; // Yikes!
    // Here starts para 5 requirements:
    RanNumEngine x;
    s << x;
    RanNumEngine v;
    s >> v;
    assert(x == v); // Fails: 42 == 34
}

A second, minor issue seems to be, that the insertion description from table 98 unnecessarily requires the addition of ios_base::fixed (which only influences floating-point numbers). Its not entirely clear to me whether the proposed standard does require that the state of random number engines is stored in integral types or not, but I have the impression that this is the indent, see e.g. p. 3

The specification of each random number engine defines the size of its state in multiples of the size of its result_type.

If other types than integrals are supported, then I wonder why no requirements are specified for the precision of the stream.
Proposed resolution:

1) In Table 98 from 26.4.1.3 [rand.req.eng] in column “pre/post-condition”, row expression “is >> x” change

   Sets v’s state as determined by reading its textual representation with is.fmtflags set to ios_base::dec from is.

2) In Table 98 from 26.4.1.3 [rand.req.eng] in column “pre/post-condition”, row expression “os << x” change

   With os.fmtflags set to ios_base::dec|ios_base::fixed|ios_base::left and [...] 

Recommendations: This relatively minor 2-part issue proposes to tighten the requirements on the manipulators to be used while inserting/extracting a random number engine. We agree with the analyses, and with the proposed resolutions. However, for improved consistency in wording, we recommend the following slightly different formulation:

1) In Table 98, row is >> v:

   With is.fmtflags set to ios_base::dec, sets v’s state as determined by reading its textual representation from is.

2) As proposed above.

5 Issue 678: Changes for [rand.req.eng]

Section: 26.4.1.3 [rand.req.eng]  Submitter: Charles Karney  Date: 2007-05-15

Discussion: This change follows naturally from the proposed change to seed_seq::randomize in [issue] 677.

In table 104 the description of X(q) contains a special treatment of the case q.size() == 0. This is undesirable for 4 reasons:

1. It replicates the functionality provided by X().
2. It leads to the possibility of a collision in the state provided by some other X(q) with q.size() > 0.
3. It is inconsistent with the description of the X(q) in paragraphs 26.4.3.1 [rand.eng.lcong] p5, 26.4.3.2 [rand.eng.mers] p8, and 26.4.3.3 [rand.eng.sub] p10 where there is no special treatment of q.size() == 0.
4. The proposed replacement for seed_seq::randomize given above allows for the case q.size() == 0.

Proposed resolution: I recommend removing the special-case treatment of q.size() == 0. Here is the replacement line for table 104 of section 26.4.1.3 [rand.req.eng]:

| X(q) | With n = q.size(), creates an engine u with initial state determined as follows: If n is 0, u = X(); otherwise, the Create an engine u with an initial state which depends on a sequence produced by one call to q.randomize. | O(max(q.size(), size of state)) |
**N2391 recommendations:** As pointed out above, this issue is closely related to issue 677 (q.v.). If issue 677 is closed NAD, then we recommend the same for this issue. However, assuming our recommendations for issue 677 are adopted, we recommend addressing this issue as shown below, making a minor adjustment to the effects and updating the time complexity.

We endorse the proposed resolution. but for a reason not enumerated above. The underlying philosophical issue is simply stated: Do we want engine initialization via a seed_seq constructed from an empty vector to be identical with an engine’s default-initialization? We previously thought this was desirable, but after reflecting on this issue we are now of the opinion that constructing an engine from a seed_seq should not depend on how the seed_seq was initialized.

Accordingly, we recommend the following changes for table 104 of section 26.4.1.3 [rand.req.eng]:

<table>
<thead>
<tr>
<th>X(q)</th>
<th>With ( n = q\text{.size()} ), creates an engine ( u ) with initial state determined as follows: If ( n = 0 ), ( u = X() ); otherwise, the ( \text{an initial state that depends on a sequence produced by one call to q.randomize.} )</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>( O(\max(n, \text{size of state})) )</td>
</tr>
</tbody>
</table>

**CK comments** on 2007-09-25: “I am happy with your recommendation. However I don’t understand how the complexity can be reduced to \( O(\text{size of state}) \). Surely the complexity of q.randomize is \( O(\max(q\text{.size()}, \text{size of state})) \). Perhaps the complexity column lists only the additional work needed to transfer the results from q.randomize into the state?”

**Recommendations:** We agree that the complexity as given in the N2391 recommendations is misleading, and recommend the following rewording that also makes this entry consistent with our recommendation regarding Issue 712.

<table>
<thead>
<tr>
<th>X(q)</th>
<th>With ( n = q\text{.size()} ), creates an engine ( u ) with initial state determined as follows: If ( n = 0 ), ( u = X() ); otherwise, the ( \text{an initial state that depends on a sequence produced by one call to q.randomize generate.} )</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>( O(\max(n, \text{size of state})) ) Same as complexity of q.generate when called on a sequence whose length is size of state</td>
</tr>
</tbody>
</table>

### 6  Issue 548: May random_device block?

**Section:** 26.4.6 [rand.device], TR1 5.1.6 [tr.rand.device]  
**Submitter:** Matt Austern  
**Date:** 2006-01-10

**Discussion:** Class random_device “produces non-deterministic random numbers”, using some external source of entropy. In most real-world systems, the amount of available entropy is limited.
Suppose that entropy has been exhausted. What is an implementation permitted to do? In particular, is it permitted to block indefinitely until more random bits are available, or is the implementation required to detect failure immediately? This is not an academic question. On Linux a straightforward implementation would read from /dev/random, and “When the entropy pool is empty, reads to /dev/random will block until additional environmental noise is gathered.” Programmers need to know whether random_device is permitted to (or possibly even required to?) behave the same way.

[Berlin: Walter: N1932 considers this NAD. Does the standard specify whether std::cin may block?]

Proposed resolution: [none]

Recommendations: We continue to view the situation with std::cin as analogous, as both de facto behave as input sources. Unless/until the Working Paper intends to specify whether std::cin may block, we believe this issue should be closed NAD.

7 Issue 608: Unclear seed_seq construction details

Section: 26.4.7.1 [rand.util.seedseq] Submitter: Charles Karney Date: 2006-10-26

Discussion: In 26.4.7.1 [rand.util.seedseq] /6, the order of packing the inputs into b and the treatment of signed quantities is unclear. Better to spell it out.

Proposed resolution:

\[ b = \sum ( \text{unsigned}(\text{begin}[i]) \cdot 2^{w \cdot i}), 0 <= i < \text{end-begin} \]

where \( w \) is the bit-width of the InputIterator.

Recommendations: We believe this issue is not about clarity, but about defining certain unspecified behavior. We agree that the behavior ought to be specified, and via the general approach suggested above. We recommend the reformulation below, as it provides a tighter and more consistent integration with the existing wording. (Note that, as a side effect of the recommended resolution to Issue 607 the present issue would also be resolved, and in a compatible manner, although the meaning of \( n \) differs between the two formulations.)

6 Effects: Constructs a seed_seq object by rearranging the bits of the supplied sequence [begin,end) of \( w \)-bit quantities into 32-bit units, as if by first concatenating all the \( n \) bits that make up the supplied sequence to initialize a single (possibly very large) unsigned binary number, \( b = \sum_{i=0}^{n/w} \text{begin}[i] \cdot 2^{w \cdot i} \) (in which the bits of each \text{begin}[i] are treated as denoting an unsigned quantity), and then carrying out the following algorithm:

\[
\text{for}(\ v.\text{clear}();\ n > 0;\ n -= 32) \\
\ v.\text{push}\_\text{back}(b \mod 2^{32}),\ b /= 2^{32};
\]

8 Issue 607: Concern about short seed vectors

Section: 26.4.7.1 [rand.util.seedseq] Submitter: Charles Karney Date: 2006-10-26

Discussion: Short seed vectors of 32-bit quantities all result in different states. However this is not true of seed vectors of 16-bit (or smaller) quantities. For example these two seeds
unsigned short seed = {1, 2, 3};
unsigned short seed = {1, 2, 3, 0};

both pack to

unsigned seed = {0x20001, 0x3};

yielding the same state.

**Proposed resolution:** In 26.4.7.1[rand.util.seedseq]/8a, replace

Set begin[0] to 5489 + sN. where N is the bit length of the sequence used to construct the seed_seq in 26.4.7.1/6 [rand.util.seedseq]. (This quantity is called n in 26.4.7.1/6 [rand.util.seedseq], but n has a different meaning in 26.4.7.1/8 [rand.util.seedseq]. We have 32(s − 1) < N <= 32^s.) Now

unsigned short seed = {1, 2, 3, 0};
unsigned seed = {0x20001, 0x3};

are equivalent (N = 64), but

unsigned short seed = {1, 2, 3};

 gives a distinct state (N = 48).

**N2391 recommendations:** We first observe that this issue would become moot if issue 677 is adopted: a part of 677’s proposed resolution would completely replace 26.4.7.1/8a, the paragraph most central to the present issue’s resolution. However, in the event that we do not adopt issue 677, we present our recommendations below.

We concur with the above analysis, and agree with the direction of the proposed resolution. However, we believe the proposed wording is somewhat argumentative, and therefore instead recommend as follows:

In 26.4.7.1/1, insert as marked:

1 An object of type seed_seq consumes a sequence of integer-valued data, w bits each, and produces a fixed number of unsigned integer values, 0 ≤ i < 2^{32}, based on the consumed data. [ Note: ...—end note ]

In the class synopsis following 26.4.7.1/2, insert a new private data member:

    size_t sz; // exposition only
    vector<result_type> v; // exposition only

In 26.4.7.1/3, insert as marked:

3 Effects: Constructs a seed_seq object as if by default-construction its members sz and v.

In 26.4.7.1/6, change as marked:
6 Effects: Constructs a `seed_seq` object by rearranging the bits of the supplied sequence \([\text{begin}, \text{end})\) into 32-bit units, as if by first concatenating all the \(sz = n\) bits that make up the supplied sequence to initialize a single (possibly very large) unsigned binary number, \(b\), and then carrying out the following algorithm:

\[
\text{for} (\ v.\text{clear}(); \ n > 0; \ n -= 32) \\
\quad \ v.\text{push}_\text{back}(b \mod 2^{32}), \ b /= 2^{32};
\]

In 26.4.7.1/8a, change as marked:

8 a) Set \(\text{begin}[0]\) to 5489 + \(sz\) ...

**CK comments** on 2007-09-25: “The issue raised here—distinct vectors of shorts can result in identical states—is present in the proposal given in Issue 677. […]”

**CK comments** on 2007-10-01: “I’m still worried that on machines without `uint32_t` certain seeds cannot be generated. Thus if I run a code on one machine which has a `uint32_t` type with seed = [1], I cannot reproduce the results on a PDP-10 with no `uint32_t` and with `uint_least32_t` being 36 bits wide.”

**Recommendations:** We agree with both these observations, and withdraw our argument that this issue is superceded by the proposed resolution to Issue 677.

To address the observations, we recommend the following changes (note that Issue 608 affects the same paragraph), considerably simplified and adjusted for compatibility with the proposed resolution to Issue 677. The adjustment gives a materially distinct `seed_seq` for any changes in values of inputs or in values of \(w\). It further produces an internal state that can be restored if emitted via `params()`:

In the synopsis after 26.4.7.1/2, edit as marked, and make the identical change above 26.4.7.1/5:

```
template<class InputIterator,  
 size_t u=numeric_limits<iterator_traits<InputIterator>::value_type>::digits>
  seed_seq(InputIterator begin, InputIterator end);
```

In 26.4.7.1/6, edit as marked:

6 Effects: Constructs a `seed_seq` object by rearranging some or all of the bits of the supplied sequence \([\text{begin}, \text{end})\) of \(w\)-bit quantities into 32-bit units, as if by the following:

First concatenating all the \(n\) bits that make up the supplied sequence \([\text{begin}, \text{end})\) into single (possibly very large) unsigned binary number, \(b = \sum_{i=0}^{n-1} (\text{begin}[i] \mod 2^w) \cdot 2^{w \cdot i}\) (in which the bits of each `\text{begin}[i]` are treated as denoting an unsigned quantity).

Then carrying out the following algorithm:

\[
\text{v.}\text{clear}(); \\
\quad \text{if} (w < 32) \\
\quad \quad \text{v.}\text{push}_\text{back}(n); \\
\quad \text{for} (v.\text{clear}(); n > 0; --n -= 32) \\
\quad \quad \quad \text{v.}\text{push}_\text{back}(b \mod 2^{32}), \ b /= 2^{32};
\]
9 Issue 677: Weaknesses in seed_seq::randomize

**Section:** 26.4.7.1 [rand.util.seedseq]  **Submitter:** Charles Karney  **Date:** 2007-05-15

**Discussion:** seed_seq::randomize provides a mechanism for initializing random number engines which ideally would yield “distant” states when given “close” seeds. The algorithm for seed_seq::randomize given in the current Working Draft for C++, N2284 (2007-05-08), has 3 weaknesses

1. Collisions in state. Because of the way the state is initialized, seeds of different lengths may result in the same state. The current version of seed_seq has the following properties:
   - For a given \( s \leq n \), each of the \( 2^{32s} \) seed vectors results in a distinct state.

   The proposed algorithm (below) has the considerably stronger properties:
   - All of the \( \left( 2^{32s} - 1 \right) / \left( 2^{32} - 1 \right) \) seed vectors of lengths \( s < n \) result in distinct states.
   - All of the \( 2^{32n} \) seed vectors of lengths \( s = n \) result in distinct states.

2. Poor mixing of \( v \)’s entropy into the state. Consider \( v.size() = n \) and hold \( v[n/2] \) thru \( v[n-1] \) fixed while varying \( v[0] \) thru \( v[n/2-1] \), a total of \( 2^{16n} \) possibilities. Because of the simple recursion used in seed_seq, \( begin[n/2] \) thru \( begin[n-1] \) can take on only \( 2^{64} \) possible states.

   The proposed algorithm uses a more complex recursion which results in much better mixing.

3. seed_seq::randomize is undefined for \( v.size() == 0 \). The proposed algorithm remedies this.

The current algorithm for seed_seq::randomize is adapted by me from the initialization procedure for the Mersenne Twister by Makoto Matsumoto and Takuji Nishimura. The weakness (2) given above was communicated to me by Matsumoto last year.

The proposed replacement for seed_seq::randomize is due to Mutsuo Saito, a student of Matsumoto, and is given in the implementation of the SIMD-oriented Fast Mersenne Twister random number generator SFMT.

http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT/index.html
http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT-src-1.2.tar.gz

See Mutsuo Saito, An Application of Finite Field: Design and Implementation of 128-bit Instruction-Based Fast Pseudorandom Number Generator, Master’s Thesis, Dept. of Math., Hiroshima University (Feb. 2007)

http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT/M062821.pdf

One change has been made here, namely to treat the case of small \( n \) (setting \( t = (n-1)/2 \) for \( n < 7 \)).

Since seed_seq was introduced relatively recently there is little cost in making this incompatible improvement to it.

**Proposed resolution:** The following is the proposed replacement of paragraph 8 of section 26.4.7.1 [rand.util.seedseq]:

8 Effects: With \( s = v.size() \) and \( n = end - begin \), fills the supplied range \( [begin, end) \) according to the following algorithm in which each operation is to be carried out modulo \( 2^{32} \), each indexing operator applied to \( begin \) is to be taken modulo \( n \), each indexing operator applied to \( v \) is to be taken modulo \( s \), and \( T(x) \) is defined as \( x \ xor (x \ rshift 27) \):
a) Set \( \text{begin}[0] \) to 5489 + \( s \). Then, iteratively for \( k = 1, \ldots, n - 1 \), set \( \text{begin}[k] \) to
\[
1812433253 \times T(\text{begin}[k-1]) + k.
\]
b) With \( m \) as the larger of \( s \) and \( n \), transform each element of the range (possibly more than once): iteratively for \( k = 0, \ldots, m - 1 \), set \( \text{begin}[k] \) to
\[
(\text{begin}[k] \ xor (1664525 \times T(\text{begin}[k]))) + \text{v}[k] + (k \ mod \ s).
\]
c) Transform each element of the range one last time, beginning where the previous step ended: iteratively for \( k = m \ mod \ n, \ldots, n - 1 \), \( 0, \ldots, (m - 1) \ mod \ n \), set \( \text{begin}[k] \) to
\[
(\text{begin}[k] \ xor (1566083941 \times T(\text{begin}[k]))) = k.
\]

```
fill(begin, end, 0x8b8b8b8b);
```

```csharp
if (n >= 623)
  t = 11;
else if (n >= 68)
  t = 7;
else if (n >= 39)
  t = 5;
else if (n >= 7)
  t = 3;
else
  t = (n-1)/2;

p = (n-t)/2;
q = p+t;

m = max(s+1, n);
for (k = 0; k < m; k += 1) {
  r = 1664525 * T(begin[k] ^ begin[k+p] ^ begin[k-1]);
  begin[k+p] ^= r;
  r += k % n;
  if (k == 0)
    r += s;
  else if (k <= s)
    r += v[k-1];
  begin[k+q] ^= r;
  begin[k] = r;
}

for (k = m; k < m + n; k += 1) {
  r = 1566083941 * T(begin[k] + begin[k+p] + begin[k-1]);
  begin[k+p] ^= r;
  r -= k % n;
  begin[k+q] ^= r;
  begin[k] = r;
}
```

**N2391 recommendations:** It seems clear from the citations provided in the above discussion that the state of the art has advanced since we formulated our proposal **N2111** (2006-10-19).
We are fortunate to be able to incorporate a provably better algorithm into C++0X, and generally support the revision proposed above.

However, we believe the level of detail in the proposed resolution is overly specific as to the coding required of an implementation. We therefore recommend the following reformulation of the proposed algorithm, preserving the style of the algorithm it replaces:

8 Effects: With \( s = v.size() \) and \( n = \text{end} - \text{begin} \), fills the supplied range \([\text{begin}, \text{end})\) according to the following algorithm in which each operation is to be carried out modulo \( 2^{32} \), each indexing operator applied to \( \text{begin} \) is to be taken modulo \( n \), each indexing operator applied to \( v \) is to be taken modulo \( s \), and \( T(x) \) is defined as \( x \oplus (x \ll 3027) \):

a) Set \( \text{begin}[0] \) to 5489 + \( s \). Then, iteratively for \( k = 1, \ldots, n - 1 \), set \( \text{begin}[k] \) to

\[
1812433253 \cdot T(\text{begin}[k]) + k.
\]

By way of initialization, set each element of the range to the value \( 0x8b8b8b8b \). Additionally, for use in subsequent steps, let \( p = (n - t)/2 \) and let \( q = p + t \), where

\[
t = (n \geq 623) \cdot 11 : (n \geq 68) \cdot 7 : (n \geq 39) \cdot 5 : (n \geq 7) \cdot 3 : (n - 1)/2.
\]

b) With \( m \) as the larger of \( s+1 \) and \( n \), transform each element of the range (possibly more than once): iteratively for \( k = 0, \ldots, m - 1 \), calculate values

\[
\begin{align*}
r_1 &= 1664525 \cdot T(\text{begin}[k] \oplus \text{begin}[k+p] \oplus \text{begin}[k-1]) \\
r_2 &= r_1 + \begin{cases} s, & k = 0 \\ k \mod n + v[k-1], & 0 < k \leq s \\ k \mod n, & s < k \end{cases}
\end{align*}
\]

and, in order, increment \( \text{begin}[k+p] \) by \( r_1 \), increment \( \text{begin}[k+q] \) by \( r_2 \), and set \( \text{begin}[k] \) to \( r_2 \).

c) Transform each element of the range one last three more times, beginning where the previous step ended: iteratively for \( k = m \mod n, \ldots, n - 1, 0, \ldots, (m - 1) \mod n \) \( n = m, \ldots, m + n - 1 \), calculate values

\[
\begin{align*}
r_3 &= 1566083941 \cdot T(\text{begin}[k] + \text{begin}[k+p] + \text{begin}[k-1]) \\
r_4 &= r_3 - (k \mod n)
\end{align*}
\]

and, in order, update \( \text{begin}[k+p] \) by xoring it with \( r_4 \), update \( \text{begin}[k+q] \) by xoring it with \( r_3 \), and set \( \text{begin}[k] \) to \( r_4 \).
8 Effects: No effects if \( \text{begin} == \text{end} \). Otherwise, \( W \) with \( s = v.\text{size()} \) and \( n = \text{end} - \text{begin} \), fills the supplied range \([\text{begin}, \text{end})\) according to the following algorithm in which each operation is to be carried out modulo \( 2^{32} \), each indexing operator applied to \( \text{begin} \) is to be taken modulo \( n \), each indexing operator applied to \( v \) is to be taken modulo \( s \), and \( T(x) \) is defined as \( x \text{xor}(x \text{rshift} 30) \):

a) Set \( \text{begin}[0] \) to \( 5489 + s \). Then, iteratively for \( k = 1, \ldots, n - 1 \), set \( \text{begin}[k] \) to

\[
1812433253 \cdot T(\text{begin}[k-1]) + k.
\]

By way of initialization, set each element of the range to the value \( 0x8b8b8b8b \). Additionally, for use in subsequent steps, let \( p = (n-t)/2 \) and let \( q = p + t \), where

\[
t = (n \geq 623) ? 11 : (n \geq 68) ? 7 : (n \geq 39) ? 5 : (n \geq 7) ? 3 : (n-1)/2;
\]

b) With \( m \) as the larger of \( s+1 \) and \( n \), transform \( e \) ach \( \text{the elements} \) of the range \( \text{possibly more than once} \): iteratively for \( k = 0, \ldots, m - 1 \), calculate values

\[
\begin{align*}
  r_1 &= 1664525 \cdot T(\text{begin}[k] \text{xor} \text{begin}[k+p] \text{xor} \text{begin}[k-1]) \\
  r_2 &= r_1 + \begin{cases} 
    s, & k = 0 \\
    k \mod n + v[k-1], & 0 < k \leq s \\
    k \mod n, & s < k
  \end{cases}
\end{align*}
\]

and, in order, increment \( \text{begin}[k+p] \) by \( r_1 \), increment \( \text{begin}[k+q] \) by \( r_2 \), and set \( \text{begin}[k] \) to \( r_2 \).

\[
(\text{begin}[k] \text{xor} (1664525 \cdot T(\text{begin}[k-1]))) \\
+ v[k] + (k \mod s).
\]

c) Transform \( \text{each the elements} \) of the range \( \text{one last time} \), beginning where the previous step ended: iteratively for \( k = m \mod n, \ldots, n-1, 0, \ldots, (m-1) \mod n \), \( k = m, \ldots, m+n-1 \), calculate values

\[
\begin{align*}
  r_3 &= 1566083941 \cdot T(\text{begin}[k] + \text{begin}[k+p] + \text{begin}[k-1]) \\
  r_4 &= r_3 - (k \mod n)
\end{align*}
\]

and, in order, update \( \text{begin}[k+p] \) by xoring it with \( r_3 \), update \( \text{begin}[k+q] \) by xoring it with \( r_4 \), and set \( \text{begin}[k] \) to \( r_4 \).

\[
(\text{begin}[k] \text{xor} (1566083941 \cdot T(\text{begin}[k-1]))) - k.
\]

10 Issue 712: seed_seq::size no longer useful

Section: 26.4.7.1 [rand.util.seedseq]  Submitter: Marc Paterno  Date: 2007-08-25

Discussion: One of the motivations for incorporating seed_seq::size() was to simplify the wording in other parts of [rand]. As a side effect of resolving related issues, all such references to seed_seq::size() will have been removed. More importantly, the present specification is contradictory, as “The number of 32-bit units the object can deliver” is not the same as “the result of v.size().”

Proposed resolution: In 26.4.7.1, delete from the class synopsis:

\[
\text{size_t} \text{size()} \text{const};
\]

Also delete the entirety of paragraph 10:
size_t size() const;

Returns: The number of 32-bit units the object can deliver, as if by returning the result of \(v.size()\).

N2391 recommendations: We recommend that \texttt{seed\_seq::size()} be removed, as above.

ST comments on 2007-09-21: “I do not agree with the assessment that the member \texttt{seed\_seq::size} becomes useless after the changes proposed in N2391. The number of 32 bit seeds that were supplied to \texttt{seed\_seq} is a valuable indication of the entropy/ bits of randomness stored in \texttt{seed\_seq}, which could be exploited in (non-standard) engines to improve the quality of seeding. Moreover, it is quite useful to know the size of the array of seeds before one calls \texttt{get\_seeds} with an output iterator.”

CK comments on 2007-09-25: “I concur with Stephan Tolkosdor's recommendation to retain \texttt{seed\_seq::size}. However the wording of description is misleading.”

Recommendations: More than anything else, this issue has clarified that the \texttt{seed\_seq} members \texttt{randomize()} and \texttt{get\_seeds()} are suboptimally named: \texttt{randomize()} is designed to produce values to be used as seeds for random number engines; this functionality could easily be (incorrectly) associated with a function named \texttt{get\_seeds()}. Since there is no backward-compatibility issue, we therefore recommend, as an initial step, that these functions be given more descriptive names: specifically that \texttt{randomize} be renamed \texttt{generate} throughout \texttt{[rand]}, and that \texttt{get\_seeds} be renamed \texttt{param} throughout \texttt{[rand.util.seedseq]}.

Second, we now recommend that \texttt{seed\_seq::size()} be retained, but with the following changes to its description:

\textit{Returns:} The number of 32-bit units the object can deliver, as if by returning the result of \texttt{v.size()} that would be returned by a call to \texttt{param()}.

11 Issue 655: Signature of \texttt{generate\_canonical} not useful

Section: 26.4.7.2 \texttt{[rand.util.canonical]} Submitter: Daniel Krügler Date: 2007-03-08

Discussion: In 26.4.2 \texttt{[rand.synopsis]} we have the declaration

\begin{verbatim}
template<class RealType, class UniformRandomNumberGenerator, size_t bits>
result_type generate_canonical(UniformRandomNumberGenerator& g);
\end{verbatim}

Besides the “\textit{result\_type}” issue (already recognized by Bo Persson at Sun, 11 Feb 2007 05:26:47 GMT in this group) it’s clear, that the template parameter order is not reasonably choosen: Obviously one always needs to specify all three parameters, although usually only two are required, namely the result type \texttt{RealType} and the wanted bits, \texttt{because UniformRandomNumberGenerator} can usually be deduced.

Proposed resolution: In the header \texttt{<random> synopsis} 26.4.2 \texttt{[rand.synopsis]} as well as in the corresponding function description in 26.4.7.2 \texttt{[rand.util.canonical]} 26.4.7.2 between para 2 and 3 change the declaration

\begin{verbatim}
template<class RealType, size_t bits, class UniformRandomNumberGenerator>
RealType generate_canonical(UniformRandomNumberGenerator& g);
\end{verbatim}
**Recommendations:** We concur with the above analysis of this relatively minor issue, and agree that the utility of `generate_canonical` would benefit from the proposed resolution. (For the record, the current ordering had its origin in a much earlier experimental version in which the `bits` parameter had a default value.)

**12 Summary and conclusion**

This paper has recommended resolutions to all known issues related to random number generation in the standard library. It is our firm hope that these recommendations receive the attention of the Library Working Group on a time scale commensurate with final adoption into C++0X.

**13 Acknowledgments**

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