What C++ Programmers Need to Know about Header <random>

Expanded edition, with minor corrections applied

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Overview

- During this talk, we will:
 - Present the conceptual and technical underpinnings of the <random> header,
 - ✓ Demonstrate its most common correct usage pattern,
 - X Show the most common usage anti-pattern and explain what's wrong with it,
 - Explore some <random>-based toolkit designs,
 - Have a little <random> fun, and more!
- Some of this material is adapted from my WG21 papers:
 - N3551: "Random Number Generation in C++11" (2013).
 - N3847: "Random Number Generation is Not Simple!" (2014).
- Slides hidden (for lack of time) will be available online.

A little about me

- B.A. (math's); M.S., Ph.D. (computer science).
- Professional programmer for almost 50 years, programming in C++ since 1982.



- Experienced in industry, academia, consulting, and research:
 - Founded a Computer Science Dept.; served as Professor and Dept. Head; taught and mentored at all levels.
 - Managed and mentored the programming staff for a reseller.
 - Lectured internationally as a software consultant and commercial trainer.
 - Retired from the Scientific Computing Division at Fermilab,
 specializing in C++ programming and in-house consulting.
- Not dead still doing training & consulting. (Email me!)

Emeritus participant in C++ standardization

 Written 100+ papers for WG21, proposing such now-standard C++ library features as gcd/lcm, cbegin/cend, and common_type, as well as the entirety of headers <random> and <ratio>.



- Influenced such core language features as alias templates, contextual conversions, and variable templates; working on requires-expressions, operator synthesis, and more!
- Conceived and served as Project Editor for ISO/IEC 29124 (Int'l Standard on Mathematical Special Functions in C++), now incorporated into C++17's <cmath>.
- Be forewarned: Based on my training and experience,
 I hold some rather strong opinions about computer software and programming methodology these opinions are not shared by all programmers, but they should be!

Background Information re Randomness

Random numbers are a pain in the butt. However, they're terribly interesting, and very useful in many applications....

— Julienne Walker

Random numbers should not be generated with a method chosen at random.

— Donald Knuth

In the beginning

- The first known algorithm is the *middle-square method*:
 - Maybe discovered by Brother Edvin, a Franciscan, circa 1245.
 - Discovered by John von Neumann (né Neumann János Lajos, 1903–1957) circa 1949.
 - Considered crude but fast, with obvious failure modes.
- The *Monte Carlo method* (a code name) of simulation:
 - Developed 1946+ by Stanislaw M. Ulam (1909–1984), coded on ENIAC by von Neumann, for the Manhattan Project.
 - Still heavily used today for modelling complicated processes via random numbers ...
 - Then statistically analyzing the resulting behavior.

Uses of randomness today

- Monte Carlo and other simulations
- Genetic algorithms, randomized algorithms, Zobrist and other hashing algorithms
- Rearranging (permuting, shuffling): testing sort algorithms
 "randomizing" tournaments (sporting events/military draft/ arranging candidates on voter ballots)
- Selection: gaming (raffles/lotteries/slot machines) calling on students fairly • aesthetics (art/music/poetry) • choosing performers on open-mike night • choosing quicksort's pivot
- Statistical sampling: mfg. quality control drug screening
 auditing trials for new medical treatments/drugs surveys
- Cryptography (has extra requirements not met by <random>)





"You have reached the Heisenberg Institute. Please hold and your call will be answered in random order."

Just recognizing randomness can be difficult

- Imagine an oracle gave you ten zeroes in a row. Random?
- "[T]here's nothing suspicious about ... a sequence of ten zeros. Ten values just isn't enough to draw any conclusions about the quality of a random number generator."
 - Pete Becker

Expressed another way:



Scott Adams

Intuition fails most of us re randomness

 "... recent research [by P. Diaconis et al.] into coin flips has discovered that ... the chance of a coin landing in the same position as it started is about 51 percent. Heads facing up predicts heads; tails predicts tails."

David E. Adler

 "I watched a guy at a Vegas casino flip a coin to tell if he was to 'draw' another card at a blackjack table....
 The coin landed on its edge..... You could hear a pin drop!"

— Joe Peach

Achieving random behavior is astonishingly difficult

 "Statistical definitions [of randomness] involve the inability to predict outcomes or to find any pattern in a series of outcomes."

Chris Wetzel

"Randomness is really, really hard for computers."

Jeff Atwood

• "[I]t's hard (and interesting) to get a computer to generate proper random numbers."

Mads Haahr

• The randomness literature (including textbooks!) is <u>littered</u> with algorithms that ultimately proved to be inadequate at best, or outright wrong at worst.

Training is sorely lacking

- Programming curricula rarely teach randomness.
- Random variates, widely thought to be simple, just aren't!
 - Example: if f() is uniformly distributed, so is 2 * f(); yet f() + f() is normally distributed, not uniformly.
 - So we must be careful with even simple refactorings!
- Programming puzzle (von Neumann, 1951):
 - Given a biased coin [unknown prob. 0 of heads] ...
 - How can we nonetheless algorithmically obtain fair results?
 - Solution in Wikipedia: "Fair coin" ...
 - But first think about it, okay? ☺

Advice: tread extremely carefully!

 "Many generators have been written, most of them have demonstrably non-random characteristics, and some are embarrassingly bad."

Stephen K. Park & Keith W. Miller

 "In the past, there have been some truly awful RNG algorithms published in well-known places, and then used by many people."

Brad Lucier

• "The message ... is: arbitrary operations on random numbers do not necessarily result in random output."

— detly (blog)

And then we find ...

```
int getRandomNumber()
{
return 4; // chosen by fair dice roll.
// guaranteed to be random.
}
```

Randall Munroe

(A classic case of "exactly what you asked for, but not what you wanted.")

What about rand() (in <stdlib.h>/<cstdlib>)?

- C11 says (in a footnote):
 - "There are no guarantees as to the quality of the random sequence produced and ...
 - "some implementations are known to produce sequences with distressingly non-random low-order bits. ..."
- C++17 (Committee Draft, N4604) says (in a Note) that:
 - "rand's underlying algorithm is unspecified.
 - "Use of rand therefore continues to be nonportable, with unpredictable and oft-questionable quality and performance."
- "[<random>] replaces the C random library the same way a computer replaces an abacus." — Indi (blog)

What's in Header <random>?

(Quite a Lot!)

Thanks to its uncompromising attention to generality and performance, one expert deemed [<random>] 'what every random number library wants to be when it grows up.'

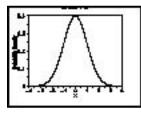
Bjarne Stroustrup

<random> has something for everyone

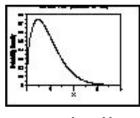
- For casual users:
 - 1 preconfigured engine type
 - 2 configurable uniform distribution class templates
- For intermediate & advanced users:
 - 9 more preconfigured engine types
 - 18 more configurable distribution class templates
 - 1 URBG class for environmental sources of randomness
 - 1 class to help with engine seeding
- For experts:
 - 6 configurable engine/engine adapter class templates
 - 1 function template for authors of new distributions

C++ nomenclature

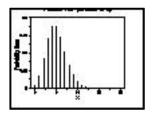
- Traditional term *random number generator* is unfortunate:
 - It blurs the distinction between two kinds of functionality ...
 - So <random> uses more precise terminology.
- ① An engine is a means of obtaining a sequence of (ideally) unpredictable bits that are uniform (i.e., p(0) = p(1)).
- ② A distribution is a means of obtaining variates (values of desired aggregated shape) from such a sequence of bits.



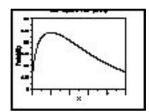
Normal



Weibull



Poisson



Chi-square

Engine types and objects

- An engine object e of type E gives n > 0 bits per call e():
 - Once initialized, e()'s output is deterministic, so is termed pseudo-random.
 - "Unpredictability is the ideal. Using a computer, we typically settle for very-very-very-hard-to-predict."
- Some details:
 - Each call e() produces a *bit string* of nonzero length *n* ...
 - Encoded as a value of some unsigned E::result_type ...
 - In the range [E::min() .. E::max()], often [0 .. 2ⁿ-1].
- But these details are rarely needed:
 - An engine object should be used nearly exclusively as a source of randomness (e.g., for a distribution object).

<u>Distribution types and objects</u>

- A distribution object produces a variate consistent with the distribution's result type and c'tor arguments:
 - E.g., std::uniform_int_distribution< long > d1{ low, high };
 - E.g., std::normal_distribution< float > d2{ mean, stddev };
- Examples:

constexpr std::size_t N = 1000; int a[N]; std::generate(a + 0, a + N, roll_a_fair_die);

<random> provides 10 pre-configured engine types

- Implementation-defined default_random_engine type:
 - Intended for "casual, inexpert, and/or lightweight use."
 - Vendor's alg. choice (based on performance, size, quality, ...).
 - Needn't give the same sequence across platforms.
- The other 9 alg's are bit-for-bit portable across platforms:
 - Linear congruential engines: minstd_rand0, minstd_rand
 - Mersenne twister engines: mt19937, mt19937 64
 - Subtract with carry engines: ranlux24_base, ranlux48_base
 - Discard block engines: ranlux24, ranlux48
 - Shuffle order engine: knuth_b

Why those 9 algorithms?

- Their characteristics (performance, size, quality, etc.) have been carefully studied for many years decades and are well described in standard references (e.g., Knuth: TAOCP vol. 2):
 - *E.g.*, linear cong. is small and fast, but is of poorer quality ...
 - Than Mersenne twister, whose state is >600x larger.
- Underlying engine templates are for researchers, etc.:
 - Configurable via template parameters to provide additional engine types, e.g., linear_congruential_engine< ... >.
 - <u>But</u> "Very few combinations of [template] parameters actually result in engines of decent quality.... The [non-expert] user who fools with [these] parameters ... should know that he is doing something foolish." Mark Fischler

Engines can do more

- Some additional engine capabilities:
 - Engines are streamable (e.g., to allow reproducibility or resuming an interrupted computation).
 - Engines of the same type can be compared for (in)equality.
 - Engines can be seeded (and also reseed()ed) in more ways.
 - Engines can discard() (skip) generated values.
- But distributions use none of those extras:
 - Any type/object meeting a distribution's needs is (in C++17) termed a URBG (Uniform Random Bit Generator).
 - A URBG + all the extra capabilities is known as an engine.

<u>random_device is a URBG</u>

- Designed to be a standard interface to any available environmental/physical source of randomness:
 - *E.g.*, /dev/random or /dev/urandom.
 - *E.g.*, a device that samples atmospheric noise.
- Its c'tor argument is an implementation-defined string.
- Its entropy() member estimates the device's entropy, defined as:

Aside: entropy formula on Ludwig Boltzmann's tomb



photo courtesy of Thomas Schneider

Physical sources of randomness

- "The Ferranti Mark I computer, first installed in 1951, ...
 - "had a built-in instruction that put 20 random bits into the accumulator using a resistance noise generator; this feature had been recommended by A. M. Turing." — Donald Knuth
- Hardware devices are commercially manufactured today:
 - Various hardware connections (USB, PCIe, ...) are available.
 - Recent CPUs support RDRAND, RDSEED instructions.
- Free online services:
 - random.com, randomnumbers.info, fourmilab.ch/hotbits
 - Each seems amenable to a random_device interface.
 - But please take care, as there are also "psychic" services (offering lottery numbers and the like) for the unwary!

<random> provides 20 distribution types in 5 families

{uniform_int, uniform_real}_distribution

• 2 Uniform distributions:

- 4 Bernoulli distributions:
 {bernoulli, binomial, geometric, negative_binomial}_distribution
- 5 Poisson distributions:
 {poisson, exponential, gamma, weibull, extreme_value}_distribution

- 6 Normal distributions:
 - {normal, lognormal,
 chi_squared, cauchy, fisher_f,
 student_t}_distribution
- 3 Sampling distributions:
 {discrete, piecewise_constant, piecewise_linear}_distribution
- ? Why these dist's, not others? Early rationale in N1588: "On Random-Number Distributions for C++0x" (2004).

About std distributions

- Most of these are class templates whose template parameter is the desired type of the variate.
- Some deliver variates of only integer types, most others produce variates of only floating-point types:
 - E.g., discrete_distribution< integral_type > .
 - E.g., uniform_real_distribution< floating_point_type > .
 - Note: bernoulli_distribution gives only bool variates, so is a class (not a class template).
- While most std engines' results are bit-for-bit portable across platforms, distributions' results are not so specified:
 - Allows implementers to choose distribution algorithms (there are hundreds!) best for their target platforms.

Important features: interoperability & extensibility

- By design, any URBG can be used with any distribution.
- The standard carefully defines URBG and dist. interfaces:
 - Thus, users can provide their own URBGs or distributions...
 - And theirs will seamlessly interoperate with the std ones.
- Users have taken advantage of this flexibility:
 - New engine algorithms are providing this interface, e.g., PCG (M. O'Neill, 2015) and Random123 (J. Salmon, et al., 2011).
 - And gcc ships with numerous contributed distributions:
 - k distribution
 - rice distribution
 - beta distribution

 - pareto_distribution
 - arcsine distribution

- logistic distribution
- nakagami distribution
- triangular distribution
- hoyt_distributionvon_mises_distribution
 - hypergeometric distribution
 - uniform on sphere distribution

Writing your own distribution?

- <random> provides a utility for experts:
 - template< class RealType, size_t bits, class URBG > RealType generate_canonical(URBG& g);
 - Calls g() as often as needed to get sufficient random bits, then maps those bits as uniformly as possible to the RealType range [0 .. 1).
- Often "a useful step in the process of transforming a value generated by a uniform random bit generator into a value that can be delivered by a random number distribution."

How to test a new distribution?

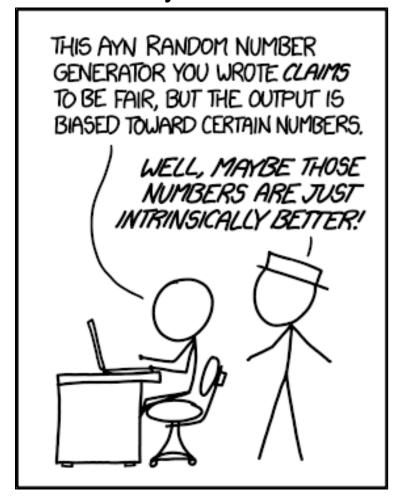
- Apply statistical tests:
 - Check the sample mean and sample variance (if applicable).
 - Consider χ^2 and/or Kolmogorov-Smirnov tests.
 - Failure? Try again with a different engine or engine seed.
 - Remember that "Statistical tests are supposed to fail occasionally, just not often!" John D. Cook
- Ensure that "If the numbers are not random, they are at least higgledy-piggledy." George Marsaglia

Abusing the <random> Header

[Y]ou don't have to wait for someone to treat you bad[ly] repeatedly. All it takes is once, and if they get away with it that once ... it sets the pattern for the future.

— Jane Green

"Let not thy code introduce bias, lest ye die."



"When it comes to constructing [and using] random number generators, there is no such thing as getting the software almost right."

Stephen K. Park& Keith W. Miller

Randall Munroe

Don't do this! 1

- **X** Example of the most common <u>anti</u>-pattern:
 - Let's mimic the roll of a fair die:

```
e() % 6 + 1 // seems innocuous; what's wrong?
```

- ① Assumes that e() can produce at least 6 values (i.e., $2^n \ge 6$).
- ② Since 2ⁿ isn't evenly divisible by 6, "this remainder operation makes lower numbers slightly more likely."
- "This is really awful!"
 - A floating-point (!) variation is "Hilariously non-uniform."
 - "It's the pigeonhole principle: if you have 2³² pigeons, ... you can't put them into [6] pigeonholes without having more pigeons in some holes than others."

Stephan T. Lavavej

Such a roll is unfair (biased)

- "Anyone who [applies this remaindering technique] will be rewarded with a seemingly random sequence and be thrilled that their clever solution worked.
- "Unfo[r]tunately, this does not work ... because forcing the range in this way eliminates any chance of having a uniform distribution.
- "[T]o be correct, you must work with the distribution instead of destroy it."

Julienne Walker

So let's avoid such bigotry in programming, okay?

Recommended Header < random > Usage

Wisdom is knowing what to do next, skill is knowing how to do it, and virtue is doing it.

David Starr Jordan

Let's do better

- Analogy: If we wanted a variate v in [1 .. 5], we could roll a fair die, and re-roll (reject) if we get a 6:
 - int v;
 do v = roll_the_die(); while(v == 6);
 - This is a simple example of a *rejection algorithm*.
- More generally, if we wanted v in [low .. high]:
 - int v;
 do v = e(); while(v < low or v > high); // naïve rejection
 - But what if e's range doesn't include [low..high]? And what's the performance if e's range greatly exceeds [low..high]? Etc.
- We're just re-inventing std::uniform_int_distribution< > :
 - Which is already part of <random>!

Advice: when you want random variates

- Instantiate an engine and a distribution.
- For each variate, call your distribution object ...
- Passing it your engine object (as a source of randomness).
- Example: auto variate = d(e);
- Why? "It makes no sense to ask for a random number without some context. You need to specify random according to what distribution." — John D. Cook

Tip: manage engines and distributions as resources

- How many?
 - One of each is enough for many (most?) applications.
 - If so, can often treat them together:
 - E.g., via pair, tuple, custom class, or class template.
 - *E.g.*, via bind, lambda, custom function, or function template.
- Engine objects are stateful and mutable, so:
 - Copy only when you want identical results in both places.
 - Usually pass by (non-const) reference, not by value.
 - Serialize access if using an engine in concurrent code:
 - Or consider thread_local engines (i.e., 1 per thread).
- Ditto for distributions, so treat likewise:
 - *E.g.*, the *Box-Muller transform* calc's 2 normal variates at once.

Initializing (seeding) an engine

- An engine's initial state is influenced by providing a seed (starting value) to its c'tor:
 - std::default_random_engine e{ 13607 }; // still reproducible
 - A seed's type matches (or converts to) decltype(e()), a.k.a.
 E::result_type (the engine's unsigned result type).
- Engine's size is a factor:
 - Can't initialize Mersenne twister well with a single integer.
 - std::seed_seq takes one integer and attempts to make more entropy, but not very successfully; probably best avoided.

Choosing good seeds can be challenging

- Reproducibility is critically important:
 - For some applications.
- But fatal for others:
 - "Players may be disappointed if your game always acts the same way given the same moves." — John D. Cook
- Casting (to E::result_type) the current time or process id are common practices, but these are considered "low-quality seed data."

What Else Can We Do with <random>?

Can sample() a range (population)

- New algorithm in C++17:
 - template< class PopulationIter, class SampleIter

 class Size, class URBG >

 SampleIterator

 sample(PopulationIter first, PopulationIter last
 , SampleIter out, Size wanted size, URBG&& g);
 - Uses one of two different algorithms, depending on iterators' capabilities.
- An inplace_sample algorithm is being proposed; will partition rather than copy.

Can shuffle() a range (sequence)

```
    using card_t = int;
    using deck_t = array< card_t, 52 >
    deck_t deck; iota(begin(deck), end(deck), card_t{});
```

- using engine_t = default_random_engine; // vendor's choice using seed_t = engine_t::result_type; engine_t e { seed_t(time(0)) }; // a poor seed shuffle(begin(deck), end(deck), e); // distribution is implicit
- auto suit = [](card_t c) { return "♠♥♠♣" [c / 13]; }
 auto rank = [](card_t c) { return "A23456789TJQK" [c % 13]; }
 auto show = [](card_t c) { cout << ' ' << rank(c) << suit(c); }
 for_each(begin(deck), end(deck), show);
- Note: the original STL random_shuffle algorithms (which predate <random>) were deprecated in C++14 and now removed in C++17.

<u>Distribution parameters can vary per call, if desired</u>

```
template< class RA, class URBG >
void shuffle(RA const b, RA const e, URBG&& g)
  using diff t = decltype(e - b);
  using dist t = uniform int distribution< diff t >;
  using param_t = typename dist_t::param_type; // takes c'tor args
  static dist t d{ }; // distribution's range supplied per call, below
  // invariant: items [b..b+m) are shuffled; items [b+m..b+L] are unshuffled
  diff t const L = e - b - 1; // b[L] is the last item
  for( diff_t m{ }; m < L; ++m )
    iter_swap( b + m
                                       // the first unshuffled item
              , b + d(g, param t{m, L}) // a random unshuffled item
```

Consider an iterator interface to <random>

```
using urbg_t = default_random_engine;
   using variate_t = double;
  using dist_t = uniform_real_distribution<variate_t>;
• urbg_t g{ ... };
  dist t d{ }; // default range is [ 0 .. 1 )
  variate_iterator<urbg_t, dist_t> it{ g, d }; // see next page
• // create a random vector of extent N:
  vector<variate t> v( N ); copy n( it, N, begin(v) );

    // dot product with a random vector:

  variate_t prod{ inner_product( begin(v), end(v), it, 0.0 ) };
// add noise to a vector:
  transform( begin(v), end(v)
             , begin(v)
             , [&] ( variate_t d ) { return d + *it++; } );
```

Sketch of an iterator interface to <random> 1

```
template< class URBG, class Dist >
class variate_iterator
: public iterator< input_iterator_tag, typename Dist::result_type >
private:
  using iter_t = variate_iterator;
  using val_t = typename Dist::result_type;
  using ptr_t = val_t const*;
                                              // returned by op ->
  using ref t = val t const&;
                                              // returned by op *
            u{ nullptr }; // non-owning
  URBG*
            d{ nullptr }; // non-owning
  Dist*
  val_t v{ }; // latest variate
  bool valid{ false };
```

Sketch of an iterator interface to <random> 2

```
// help:
  void step( ) noexcept { valid = false; }
  ref_t deref() { if( not valid ) v = (*d)(*u), valid = true;
                   return v; }
public:
 // construct:
  constexpr variate_iterator( ) noexcept = default;
  variate_iterator( URBG& u, Dist& d ) : u{ &u }, d{ &d } { ; }
 // dereference:
  ref t operator * ( ) { return deref(); }
  ptr_t operator -> ( ) { return &deref(); }
 // advance:
  iter_t& operator ++ ( ) { step( ); return *this; }
  iter_t operator ++ (int) { iter_t t{*this}; step(); return t; }
```

Final <random> Thoughts

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Caveat lector! 1

- WG21 published an early spec. of <random> in TR1 (2007):
 - To get feedback from a wider community of users.
 - Worked! The adopted version is much improved over that early version in many important ways.
 - Many of these improvements rely on newer C++11 language features, or are otherwise not backward-compatibile.
- But in the interim, early adopters commented on and offered advice regarding the then-new facility:
 - So the technical content of early writings (and, alas, of even some recent ones!) is often now at least somewhat suspect.
 - Even the historical content has often been wrong:
 - Boost.Random (J. Maurer) was our design's proof-of-concept!

Caveat lector! 2

- We've also found many <random>-related writings:
 - That give programming advice based on what seems to be a questionable understanding of the meaning, behavior, and properties of randomness, and/or ...
 - That express opinion (commonly presented as fact) based on what seems to be a questionable understanding of <random>'s design.
- For all these reasons, I urge you:
 - Look carefully at such publications' sources and dates, ...
 - Before relying on their content.

Some resources of interest

- M. Haahr, random.org:
 - Brief tutorial re randomness.
 - Online environment-driven generation service.
- M. Klammler, P0205R0:
 - Recent proposal for enhanced (simplified) seeding;
 WG21 review under way.
- M. E. O'Neill, pcg-random.org:
 - New PCG engine description, code, and formal theory paper.
 - Blogs describing other usability improvements, serving as a basis for recent proposal ...
 - P0347R0, by Song and O'Neill; WG21 review under way.



I think it's the best random number library design of all, by a mile. If I were a random number, I'd think I died and went to heaven.

Andrei Alexandrescu

But not everyone agrees

- "To the extent that anyone cares about C++11's randomnumber facility at all, the C++ community is polarized between two views....
 - "It's amazingly elegant, a shining example of separation of concerns [with] a pluggable and extensible architecture [that's] comprehensive and flexible.
 - "It's horrible to use, ... unnecessarily overengineered ..., completely unsuitable for beginners, and even seasoned programmers hate it.
- "Both camps are right."

- M. E. O'Neill

You'll have to make up your own mind. Thanks very much.

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FIN

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