Using Diehard test program by George Marsaglia

Download the Diehard PRNG (Pseudo Random Number Generator) testing software from here: <a href="http://stat.fsu.edu/pub/diehard/">http://stat.fsu.edu/pub/diehard/</a>

Scroll down and click on the link "Windows software (732kb)" Create a folder named Diehard and unzip the software to there.

Use the sample application and create a couple of binary test files. It will take a few seconds to create both files approximately 11mb (11,468,800 bytes) in size. The first will be using MS CryptoAPI random number generator (Output: C:\Temp\Crypto.bin). The second will be MS VB Rnd (Output: C:\Temp\VB\_Rnd.bin)

- 1. Copy the newly created ".BIN" files to the Diehard folder
- 2. In Windows Explorer, navigate to Diehard folder
- 3. Double click name Diehard.exe to start the application
- 4. The window below will open.

```
NOTE: Most of the tests in DIEHARD return a p-value, which should be uniform on [0,1) if the input file contains truly independent random bits. Those p-values are obtained by p=F(X), where F is the assumed distribution of the sample random variable X--often normal. But that assumed F is just an asymptotic approximation, for which the fit will be worst in the tails. Thus you should not be surprised with occasional p-values near 0 or 1, such as .0012 or .9983.

When a bit stream really FAILS BIG, you will get p's of 0 or 1 to six or more places. By all means, do not, as a Statistician might, think that a p (that the RNG has "failed the test at p's happen among the hundreds that the with good RNG's. So keep in mind that p mappens.

Enter filename (<=15 characters):

Crypto.bin

Enter name of output file (<=15 characters):

Crypto.txt_

Enter output filename here and press ENTER

Enter output filename here and press ENTER
```

A lot of data will appear and then another prompt. This will designate which test to run. Enter a "1" for all fifteen tests as shown below. Expand the DOS window to be able to read all the information.

```
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Which tests do you want performed?
For all tests, enter 15 1's:
1111111111111
For, say, tests 1,3,7 and 14, enter
10100010000010

HERE ARE YOUR CHOICES:
1 Birthday Spacings
2 Overlapping Permutations
3 Ranks of 31x31 and 32x32 matrices
4 Ranks of 6x8 Matrices
5 Monkey Tests on 20-bit Words
6 Monkey Tests on 20-bit Words
6 Monkey Tests opso, OQSO, DNA
7 Count the 1's in a Stream of Bytes
8 Count the 1's in Specific Bytes
9 Parking Lot Test
10 Minimum Distance Test
11 Random Spheres Test
12 The Sqeeze Test
13 Overlapping Sums Test
14 Runs Test
15 The Craps Test
Enter your choices, 1's yes, 0's no using 15 columns:
123456789012345
111111111111111
```

The results of the tests will be written to the associated test file. In this case, Crypto.txt or VB\_Rnd.txt.

After the tests have finished running, you will be able to open the test results with notepad or similar editor. A failed test will show in the P-Value as one of the following:

```
1.0000 Exceeded outer bounds
.9999 Too close to outer bounds
.0000 Too close to inner bounds
******* Asterisks on the same line as the P-Value (Terrible)
```

According to theory, Crypto.txt will show good results for all fifteen tests. Visual Basic's results are less than encouraging. VB RND did pass some of the tests but failed miserably on the others.

Here are some examples from the VB\_Rnd.txt file.

```
BIRTHDAY SPACINGS TEST, M= 512 N=2**24 LAMBDA=
                                                2.0000
          Results for VB_Rnd.bin
                  For a sample of size 500:
                                                mean
          VB Rnd.bin
                                                2.606
                          using bits 1 to 24
 duplicate
                 number
                              number
 spacings
                observed
                             expected
       0
                  28.
                            67.668
       1
                 105.
                           135.335
       2
                 120.
                           135.335
       3
                 110.
                            90.224
       4
                  82.
                            45.112
       5
                  37.
                            18.045
 6 to INF
                             8.282
                  18.
Chisquare with 6 d.o.f. =
                              97.61 p-value= 1.000000
 .....
OPSO test for generator VB Rnd.bin
Output: No. missing words (mw), equiv normal variate (z), p-value (p)
                                                             Z
  OPSO for VB Rnd.bin
                          using bits 23 to 32
                                                    331181652.661 1.0000
  OPSO for VB Rnd.bin
                                                    33246 57.092 1.0000
                          using bits 22 to 31
  OPSO for VB Rnd.bin
                          using bits 21 to 30
                                                    574754****** 1.0000
  OPSO for VB Rnd.bin
                          using bits 20 to 29
                                                    787507****** 1.0000
  OPSO for VB Rnd.bin
                                                    915777****** 1.0000
                          using bits 19 to 28
```

When you start writing your own PRNG applications, now you know how to test it.