kiPrng.dll (tm)

Kenneth Ives kenaso@tx.rr.com

I am open to ways to improve this application, please email me.

Visual Basic 6.0 with Service Pack 6 runtime files required.
To obtain required files (VBRun60sp6.exe):
http://www.microsoft.com/downloads/details.aspx?FamilyId=7B9BA261-7A9C-43E7-9117-F673077FFB3C

VBRun60sp6.exe installs Visual Basic 6.0 SP6 run-time files. http://support.microsoft.com/kb/290887

This software has been tested on Windows XP through Windows 7. Windows 9x, 2000 and NT4 are no longer supported.

NOTE:

This application is slow due to the formatting for display purposes and file creation, not the generation of the data. The primary purpose of this application is to introduce you to more secure ways of creating random values.

All nine algorithms have output within these ranges:

```
-0.999999999999 to 0.99999999999 Double Precision -2147483648 to 2147483647 Long Integer
```

My observations have been that any of the below listed random number generators will pass or fail any particular test when values are generated because there is no such thing as true randomness without an external reference such as radioactive decay, noise, etc. However, these random number generators will pass all or most of the Diehard and ENT tests the majority of the time. TT800 has been tweaked by me to enhance the quality of output values in order to pass the Diehard test scenarios. See TestResults.zip for results of testing.

For cryptographic quality values, I have created a routine to convert a value from a strong random value to a cryptographic value. Set the property value CryptoQuality() to TRUE. The CryptoAPI module will ignore this request since it already produces cryptographic values.

MT19937	Mersenne Twister (has a	period of 2^	19937-1)
MT11231A	Off-shoot of Mersenne Tw	wister has a	period of 2^11231-1
MT11231B	Off-shoot of Mersenne Tw	wister has a	period of 2^11231-1
TT800	Off-shoot of Mersenne Tw	wister has a	period of 2^800-1

Testing software available

The easiest way to create a test file is to check the Diehard checkbox on the main screen of the demo program. This option will create an 11mb (approx) binary file with an extension of ".BIN". Use this binary file as the input for your tests with Diehard, ENT or NIST.

Diehard software
http://stat.fsu.edu/pub/diehard/

Ent Software
http://www.fourmilab.ch/random/
download the file Random.zip

NIST (National Institute of Standards and Technology) testing software

http://csrc.nist.gov/groups/ST/toolkit/rng/index.html

- 1. Download source code
 http://csrc.nist.gov/groups/ST/toolkit/rng/documents/sts-2.1.zip
 or
 http://csrc.nist.gov/groups/ST/toolkit/rng/documents/sts-2.1.1.zip
- Compile software using Cygwin. If anyone gets this to compile for Windows, please email me. I would like to get the binaries so I can start testing with the newer version of the NIST software. Thank you. http://sourceware.org/cygwin/
- 3. If you are not a C programmer then download an older version with
 the binaries at:
 http://www.cs.sunysb.edu/~algorith/implement/rng/distrib/sts-1.6.zip
- 4. Warning! The NIST testing suite is very thorough but time consuming. The process may take a few hours to longer than a day to complete. The reports are very detailed.

April 27, 2010: NIST Special Publication 800-22rev1a (dated April 2010), A Statistical Test Suite for the Validation of Random Number Generators and Pseudo Random Number Generators for Cryptographic Applications, that describes the test suite.

http://csrc.nist.gov/groups/ST/toolkit/rng/documents/SP800-22rev1a.pdf

Read PDF file $Prng_Testing.pdf$ distributed with this application concerning the parameters for NIST testing.

```
______
Available in cPRNG (clsRandom)
A cryptographically random number generator using Microsoft's CryptoAPI.
______
1 ***********************
' Enumerations
 *******************
 Public Enum enumPRNG_ReturnFormat
    ePRNG_ASCII ' 0
    ePRNG_HEX
    ePRNG_HEX_ARRAY
                     ' 3
    ePRNG_BYTE_ARRAY
    ePRNG_LONG_ARRAY
                    ' 5
    ePRNG_DBL_ARRAY
 End Enum
 Public Enum enumPRNG_HashAlgorithm
    ePRNG_MD2 ' 0
ePRNG_MD4 ' 1
    ePRNG_MD4
                     ' 2
    ePRNG_MD5
                     ' 3
    ePRNG_SHA1
                     ' 4
    ePRNG_SHA256
    ePRNG_SHA384
                     ' 5
    ePRNG_SHA512
 End Enum
 Public Enum enumPRNG_Compare
    ePRNG_CaseSensitive  ' 0 - Exact byte match
ePRNG_IgnoreCase  ' 1 - Uppercase/Lowercase considered same
 End Enum
Properties
StopProcessing - Input/Output - Boolean - True if user wants to stop processing
 AES_Ready - Output - Boolean - True if operating system can use SHA2 functionality
 CompareMethod - Input - Long Integer - Designates type of data comparison to be used
1 ********************************
                     Met.hods
' Build random data using ASCII values 0-255.
Function BuildRndData(ByVal lngDataLength As Long,
          Optional ByVal lngReturnFormat As enumPRNG_ReturnFormat =
ePRNG_BYTE_ARRAY, _
          Optional ByVal blnCreateExtraSeed As Boolean = True) As Variant
' Build random data that falls between two ASCII values, inclusive.
Function BuildWithinRange (ByVal lngDataLength As Long, _
             Optional ByVal lngLowValue As Long = 0,
             Optional ByVal lngHighValue As Long = 255,
             Optional ByVal lngRetDataType As enumPRNG_ReturnFormat =
enuByteArray, _
             Optional ByVal blnCreateExtraSeed As Boolean = True) As Variant
' The data will be SORTED. This routine removes all duplicates based on
' user selection of case sensitivity. The number of duplicates removed
' are returned.
```

```
Function RemoveDupes (ByRef avntData As Variant,
            Optional ByRef lngDupeCnt As Long = 0, _
            Optional ByVal blnReturnMixed As Boolean = False) As Boolean
' An array of data passed to this routine will be rearranged.
Sub ReshuffleData(ByRef avntData As Variant, _
         Optional ByVal lngMixCount As Long = 25)
' With this routine you can generate a series of non-repeating numbers.
' An array will be loaded starting with the base number (lngMinValue)
' requested up to the maximum value requested (lngMaxValue). You can
' also enter the incremental step between the minimum and maximum value.
' This array is then passed to another routine ReshuffleData() to be
' throughly rearranged. When it is returned, the requested number of
' elements (lngReturnQty) from the mixed array are transferred
' sequentially to the return array (alngMixed()).
'Syntax: x = NonRepeatingNbrs(100, 0, 9999, 5)
           Return 100 numbers, lowest = 0, highest = 9999,
           incremental step = 5, Sort return data in Ascending order (default)
Function NonRepeatingNbrs(ByVal lngReturnQty As Long, _
                          ByVal lngMinValue As Long, _
                          ByVal lngMaxValue As Long, _
                 Optional ByVal lngStep As Long = 1, _
                 Optional ByVal blnSortData As Boolean = True) As Long()
' CombSort is faster than all but QuickSort and close to it. On the
' other hand, the code is much simpler than QuickSort and can be easily
' customized for any array type. The CombSort was first published by
' Richard Box and Stephen Lacey in the April 1991 issue of Byte magazine.
Function CombSort(ByRef avntData As Variant, _
         Optional ByVal blnAscending As Boolean = True) As Boolean
^{\prime} Generate a one-way hash string from a string of data. These are the
'algorithms to use: MD2 MD4 MD5 SHA-1 SHA-256 SHA-384 SHA-512
' Special note: SHA-224, SHA-512/224 and SHA-512/256 have not yet been
' implemented into the Microsoft crypto suite of hashes.
Function CreateHash (ByVal strInput As String,
           Optional ByVal lngHashAlgo As enumPRNG_HashAlgorithm = ePRNG_SHA512, _
           Optional ByVal blnReturnAsHex As Boolean = True) As String
' Generate a random long integer between two input values.
Function GetRndValue (ByVal sngLow As Single,
                     ByVal sngHigh As Single) As Long
' Convert a long integer to a double precision number. Returns a decimal
' position of 14 places.
Function LongToDouble (ByVal lngValue As Long) As Double
' This is an ArrPtr function that determines if the passed array is
' initialized, and if so will return the pointer to the safearray header.
' If the array is not initialized, it will return zero.
' Syntax: If CBool(IsArrayInitialized(array_being_tested)) Then ...
Function IsArrayInitialized(ByVal avntData As Variant) As Long
' Properly empty and deactivate a collection
Sub EmptyCollection(ByRef colData As Collection)
' Used to reseed Visual BASIC random number generator
Function RndSeed() As Double
```

- ' Swap data with each other. Wrote this function since BASIC stopped ' having its own SWAP function. Use this for swapping strings, type ' structures, numbers with decimal values, etc. Sub SwapData(ByRef vntData1 As Variant, _ ByRef vntData2 As Variant) ' Swap numeric data (byte, integer, or long) with each other ' without using a temporary holding variable. Sub SwapLong(ByRef AA As Long, _ ByRef BB As Long) Sub SwapInt(ByRef AA As Integer, _ ByRef BB As Integer) Sub SwapBytes (ByRef AA As Byte, _ ByRef BB As Byte) ' Converts a byte array to string data. Function ByteArrayToString(ByRef abytData() As Byte) As String ' Converts string data to a byte array.
- Function StringToByteArray(ByVal strData As String) As Byte()
- ' Creates a unique string of hex data using CryptoAPI hash functions. Also, ' randomly select a starting position in hashed data string to capture two
- ' eight byte strings of data. These will be converted into long integers

' for new carryover values.

Function CreateExtraSeed(Optional ByVal lngRetLength As Long = 0) As String

Module: clsISAAC.cls

Description: ISAAC (Indirection, Shift, Accumulate, Add, and Count)

generates 32-bit random numbers. Averaged out, it requires 18.75 machine cycles to generate each 32-bit value. Cycles are guaranteed to be at least 240 values long, and they are 28295 values long on average. The results are uniformly distributed, unbiased, and unpredictable unless you know

the seed.

This code is Public Domain. You may use this code as you like.

There are no guarantees.

Reference: ISAAC Random number generator for Visual Basic 6.0 and VBA

by Kenneth Ives kenaso@tx.rr.com

Original C code by Bob Jenkins, March 1996

http://www.burtleburtle.net/bob/rand/isaacafa.html

Properties:

Version - Read only - String - Version information about this DLL

Methods:

' A quantity of random values will be generated based on the user request. Function ISAAC_Prng(Optional ByVal lngArraySize As Long = 1, _
Optional ByVal blnReturnFloat As Boolean = True) As Variant

Module: clsKISS

Description:

The KISS generator, (Keep It Simple Stupid), is designed to combine the two multiply-with-carry generators in MWC with the 3-shift register SHR3 and the congruential generator CONG, using addition and exclusive-or. Has a period about 2^123 .

The MWC generator concatenates two 16-bit multiply—with-carry generators, x(n)=36969x(n-1)+carry, $y(n)=18000y(n-1)+carry \mod 2^16$, has period about 2^60 and seems to pass all tests of randomness. A favorite stand-alone generator—faster than KISS, which contains it.

SHR3 is a 3-shift-register generator with period 2^32-1 . It uses y(n)=y(n-1) (I+L^17) (I+R^13) (I+L^5), with the y's viewed as binary vectors, L the 32x32 binary matrix that shifts a vector left 1, and R its transpose. SHR3 seems to pass all except those related to the binary rank test, since 32 successive values, as binary vectors, must be linearly independent, while 32 successive truly random 32-bit integers, viewed as binary vectors, will be linearly independent only about 29% of the time. The leading half of its 32 bits seem to pass tests, but bits in the last half are too regular.

SHR3 is a congruential generator with the widely used 69069 multiplier: x(n) = 69069x(n-1) + 1234567. It has period 2^32. The leading half of its 32 bits seem to pass tests, but bits in the last half are too regular.

CONG is a congruential generator with the widely used 69069 multiplier: x(n) = 69069x(n-1) + 1234567. It has a period 2^32. The leading half of its 32 bits seem to pass tests, but bits in the last half are too regular.

The generators MWC and KISS seem to pass all Diehard tests. By themselves, CONG and SHR3 do not.

References:

KISS Random number generator for Visual Basic by Kenneth Ives kenaso@tx.rr.com

Original code in C by George Marsaglia http://www.ciphersbyritter.com/NEWS4/RANDC.HTM

George Marsaglia geo@stat.fsu.edu
http://stat.fsu.edu/pub/diehard/

Properties:

Version - Read only - String - Version information about this DLL

Methods:

' A quantity of random values will be generated based on the user request. Function KISS_Prng(Optional ByVal lngArraySize As Long = 1, _ Optional ByVal blnReturnFloat As Boolean = True) As Variant

Module: clsMWC

Description: The MWC generator concatenates two 16-bit multiply-

with-carry generators, x(n)=36969x(n-1)+carry, $y(n)=18000y(n-1)+carry \mod 2^16$, has period about 2^60 and seems to pass all tests of randomness. A favorite stand-alone generator---faster than KISS,

which contains it.

The generators MWC and KISS seem to pass all Diehard

tests. By themselves, CONG and SHR3 do not.

References: MWC Random number generator for Visual Basic 6.0

by Kenneth Ives kenaso@tx.rr.com

Original code in C by George Marsaglia

http://www.ciphersbyritter.com/NEWS4/RANDC.HTM

George Marsaglia geo@stat.fsu.edu
http://stat.fsu.edu/pub/diehard/

Properties:

Version - Read only - String - Version information about this DLL

Methods:

' A quantity of random values will be generated based on the user request. Function MWC_Prng(Optional ByVal lngArraySize As Long = 1, _ Optional ByVal blnReturnFloat As Boolean = True) As Variant

Module: clsMother (MOA = Mother-of-All)

Description: George Marsaglia's comments:

Yet another Random Number Generator

Random number generators are frequently posted on the network; my colleagues and I posted ULTRA in 1992 and, from the number of requests for releases to use it in software packages, it seems to be widely used.

I have long been interested in Random Number Generator's and several of my early ones are used as system generators or in statistical packages.

So why another one? And why here?

Because I want to describe a generator, or rather, a class of generators, so promising I am inclined to Call it

"The Mother-of-All Random Number Generators"

and because the generator seems promising enough to justify shortcutting the many months, even years, before new developments are widely known through publication in a journal.

This new class leads to simple, fast programs that produce sequences with very long periods. They use multiplication, which experience has shown does a better job of mixing bits than do +,- or exclusive-or, and they do it with easily implemented arithmetic modulo a power of 2, unlike arithmetic modulo a prime. The latter, while satisfactory, is difficult to implement. But the arithmetic here modulo 2^16 or 2^32 does not suffer the flaws of ordinary congruential generators for those moduli: trailing bit too regular. On the contrary, all bits of the integers produced by this new method, whether leading or trailing, have passed extensive tests of randomness.

Here is an idea of how it works, using, say, integers of six decimal digits from which we return random 3-digit integers. Start with n=123456, the seed.

Then form a new n=672*456+123=306555 and return 555. Then form a new n=672*555+306=373266 and return 266. Then form a new n=672*266+373=179125 and return 125,

and so on. Got it? This is a multiply-with-carry sequence $x(n)=672*x(n-1)+carry \mod b=1000$, where the carry is the number of b's dropped in the modulus reduction. The resulting sequence of 3-digit x's has period 335,999. Try it.

No big deal, but that's just an example to give the idea. Now consider the sequence of $16{\text{-}}{\text{bit}}$ integers produced by the two C statements:

k=30903*(k&65535)+(k>>16); return(k&65535);

Notice that it is doing just what we did in the example:

multiply the bottom half (by 30903, carefully chosen), add the top half and return the new bottom.

That will produce a sequence of 16-bit integers with a period greater than 2^29 , and if we concatenate two such:

```
k=30903*(k&65535)+(k>>16);

j=18000*(j&65535)+(j>>16);

return((k<<16)+j);
```

we get a sequence of more than 2^59 32-bit integers before cycling.

The following segment in a (properly initialized) C procedure will generate more than $2^118 32$ -bit random integers from six random seed values I , j, k, l, m, n:

```
k=30903*(k&65535)+(k>>16);
j=18000*(j&65535)+(j>>16);
i=29013*(i&65535)+(i>>16);
l=30345*(l&65535)+(l>>16);
m=30903*(m&65535)+(m>>16);
n=31083*(n&65535)+(n>>16);
return((k+i+m)>>16)+j+l+n);
```

And it will do it much faster than any of several widely used generators designed to use 16-bit integer arithmetic, such as that of Wichman-Hill that combines congruential sequences for three 15-bit primes (Applied Statistics, v31, p188-190, 1982), period about 2^42 .

I call these multiply-with-carry generators. Here is an extravagant 16-bit example that is easily implemented in C or Fortran. It does such a thorough job of mixing the bits of the previous eight values that it is difficult to imagine a test of randomness it could not pass:

```
x[n]=12013x[n-8]+1066x[n-7]+1215x[n-6]+1492x[n-5]+1776x[n-4]
+1812x[n-3]+1860x[n-2]+1941x[n-1]+carry mod 2^16.
```

The linear combination occupies at most 31 bits of a 32-bit integer. The bottom 16 is the output, the top 15 the next carry. It is probably best to implement with 8 case segments. It takes 8 microseconds on my PC. Of course it just provides 16-bit random integers, but awfully good ones. For 32 bits you would have to combine it with another, such as:

```
x[n] = 9272x[n-8] + 7777x[n-7] + 6666x[n-6] + 5555x[n-5] + 4444x[n-4] + 3333x[n-3] + 2222x[n-2] + 1111x[n-1] + carry mod 2^16.
```

Concatenating those two gives a sequence of 32-bit random integers (from 16 random 16-bit seeds), period about 2^250 . It is so awesome it may merit the Mother of All Random Number Generator's title.

The coefficients in those two linear combinations suggest that it is easy to get long-period sequences, and that is true. The result is due to Cemal Kac, who extended the theory we gave for add-with-carry sequences: Choose a base b and give r seed values $x[1], \ldots, x[r]$ and an initial 'carry' c. Then the multiply-with-carry sequence:

```
x[n]=a1*x[n-1]+a2*x[n-2]+...+ar*x[n-r]+carry mod b,
```

where the new carry is the number of b's dropped in the modulus reduction, will have period the order of b in the group of residues relatively prime to $m=ar*b^r+...+alb^l-1$. Furthermore, the x's are, in reverse order, the digits in the expansion of k/m to the base b, for some 0 < k < m.

In practice b=2^16 or b=2^32 allows the new integer and the new carry to be the bottom and top half of a 32- or 64-bit linear combination of 16-or 32-bit integers. And it is easy to find suitable m's if you have a primality test:

just search through candidate coefficients until you get an m that is a safeprime---both m and (m-1)/2 are prime. Then the period of the multiply-with-carry sequence will be the prime (m-1)/2. (It can't be m-1 because b=2^16 or 2^32 is a square.)

Here is an interesting simple MWC generator with period> 2^92 , for 32-bit arithmetic:

```
x[n]=11111111464*(x[n-1]+x[n-2]) + carry mod 2^32.
```

Suppose you have functions, say top() and bot(), that give the top and bottom halves of a 64-bit result. Then, with initial 32-bit x, y and carry c, simple statements such as:

```
y = bot(11111111464 * (x + y) + c)

x = y

c = Top(y)
```

will, repeated, give over 2^92 random 32-bit y's.

Not many machines have 64 bit integers yet. But most assemblers for modern CPU's permit access to the top and bottom halves of a 64-bit product.

References:

Mother_Of_All Random number generator for Visual Basic
by Kenneth Ives kenaso@tx.rr.com

George Marsaglia code in C
ftp://ftp.taygeta.com/pub/c/mother.c

George Marsaglia geo@stat.fsu.edu
http://stat.fsu.edu/pub/diehard/

Properties:

Version - Read only - String - Version information about this DLL

Methods:

' A quantity of random values will be generated based on the user request. Function MOA_Prng(Optional ByVal lngArraySize As Long = 1, _ Optional ByVal blnReturnFloat As Boolean = True) As Variant

Module: clsMT19937

MT19937 is the Mersenne Twister algorithm. It has a seed value of $2^19937-1$.

For the unabridged VBA code, visit the Mersenne Twister Home Page http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/emt.html Look under Mersenne Twister "Various versions>languages links>codes".

I am using Pablo Ronchi's VBA code to create my version of the Mersenne Twister algorithm.

 $\verb|http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/VERSIONS/BASIC/basic.html| \\$

Properties:

Version - Read only - String - Version information about this DLL

Methods:

' A quantity of random values will be generated based on the user request. Function MT_Prng(Optional ByVal lngArraySize As Long = 1, _ Optional ByVal blnReturnFloat As Boolean = True) As Variant

Module: clsMT11231A

MT11231A is a variation of the Mersenne Twister algorithm. It has a seed value of $2^11231-1$.

For the unabridged VBA code, visit the Mersenne Twister Home Page http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/emt.html Look under Mersenne Twister "Various versions>languages links>codes".

I am using Pablo Ronchi's VBA code to create my version of the Mersenne Twister algorithm.

http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/VERSIONS/BASIC/basic.html

This is one of three additional versions of the Mersenne Twister

algorithm

named MT11231A, MT11231B & TT800.

Reference: The Mersenne Twister (variations)

http://www.quadibloc.com/crypto/co4814.htm

Properties:

Version - Read only - String - Version information about this DLL

Methods:

' A quantity of random values will be generated based on the user request. Function MTA_Prng(Optional ByVal lngArraySize As Long = 1, $_$ Optional ByVal blnReturnFloat As Boolean = True) As Variant

Module: clsMT11231B

MT11231B is a variation of the Mersenne Twister algorithm. It has a seed value of $2^11231-1$.

For the unabridged VBA code, visit the Mersenne Twister Home Page http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/emt.html Look under Mersenne Twister "Various versions>languages links>codes".

I am using Pablo Ronchi's VBA code to create my version of the Mersenne Twister algorithm.

http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/VERSIONS/BASIC/basic.html

This is one of three additional versions of the Mersenne Twister

algorithm

named MT11231A, MT11231B & TT800.

Reference: The Mersenne Twister (variations)

http://www.quadibloc.com/crypto/co4814.htm

Properties:

Version - Read only - String - Version information about this DLL

Methods:

' A quantity of random values will be generated based on the user request. Function MTB_Prng(Optional ByVal lngArraySize As Long = 1, $_$ Optional ByVal blnReturnFloat As Boolean = True) As Variant

Module: clsTT800

TT800 is a smaller variation of the Mersenne Twister algorithm. It has a seed value of 2^800-1 .

This code has been modified for only two types of output.

Long Integer -2147483648 to 2147483647

For the unabridged VBA code, visit the Mersenne Twister Home Page http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/emt.html

Look under Mersenne Twister "Various versions>languages links>codes".

I am using Pablo Ronchi's VBA code to create my version of the Mersenne Twister algorithm.

http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/VERSIONS/BASIC/basic.html

This is one of three additional versions of the Mersenne Twister

algorithm

named MT11231A, MT11231B & TT800.

Reference: A C-program for TT800 : July 8th 1996 Version

by M. Matsumoto, email: m-mat @ math.sci.hiroshima-u.ac.jp

TT800 c source code, available from

http://random.mat.sbg.ac.at/ftp/pub/data/tt800.c

The Mersenne Twister (variations)

http://www.quadibloc.com/crypto/co4814.htm

Properties:

Version - Read only - String - Version information about this DLL

Methods:

' A quantity of random values will be generated based on the user request. Function TT800_Prng(Optional ByVal lngArraySize As Long = 1, _ Optional ByVal blnReturnFloat As Boolean = True) As Variant

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