

RDieHarder: An R interface to the DieHarder suite of Random Number Generator Tests

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Abstract

The **RDieHarder** package provides the R language and environment with access to the DieHarder suite of tests for random number generators (RNGs). It allows interactive test of random numbers generators directly from R, with further analysis in R of data generated by DieHarder.

This paper describes the background and motivation of DieHarder, the **RDieHarder** package, shows two simple examples, and discusses current limitations and possible extensions left for future work.

1 Introduction

Random number generators are critically important for computational statistics. Simulation methods are becoming ever more common for estimation; Monte Carlo Markov Chain is but one approach. Also, simulation methods such as the Bootstrap have long been used in inference and are becoming a standard part of a rigorous analysis. As random number generators are at the heart of the simulation-based methods used throughout statistical computing, ‘good’ random numbers are therefore a crucial aspect of a statistical, or quantitative, computing environment. However, there are very few tools that allow us to separate ‘good’ from ‘bad’ random number generators.

Based on work that started with the **random** package (Eddelbuettel, 2007) (which provides functions that access a non-deterministic random number generator (NDRNG) based on a physical source of randomness), we wanted to compare the particular NDRNG to the RNGs implemented in GNU R (R Development Core Team, 2007) itself, as well as to several RNGs from the GNU GSL (Galassi et al., 2007), a general-purpose scientific computing library. Such a comparison is possible with the *dieharder* test suite by Brown (2007) which extends the *diehard* test suite by Marsaglia. Extending on this work, we became interested in making *dieharder* directly accessible from GNU R. The **RDieHarder** package presented here allows such access.

This paper is organized as follows. Section 2 describes the history and design of the dieharder suite. Section 3 describes the **RDieHarder** package facilities. Section 4 is a simple case study examining the six generators built into R. Section 5 discusses current limitations and possible extensions before section 6 concludes.

2 DieHarder

DieHarder is described at length in [Brown \(2006\)](#). Due to space limitations, this section cannot provide as much detail and will cover only a few key aspects of the DieHarder suite.

2.1 Diehard

Dieharder reimplements and extends George Marsaglia’s *Diehard Battery of Tests of Randomness* ([Marsaglia, 1996](#)). Due to both its robust performance over a wide variety of RNGs, as well as an ability to discern numerous RNGs as weak, Diehard has become something close to a ‘gold standard’ for assessing RNGs.

However, there are a number of drawbacks with the existing Diehard test battery code and implementation. First, Marsaglia undertook a large amount of the original work a number of years ago when computing resources were, compared to today’s standards, moderately limited. Second, neither the Fortran nor the (translated) C sources are particularly well documented, or commented. Third, the library design is not modular in a way that encourages good software engineering. Fourth, and last but not least, no licensing statement is provided with the sources or on the support website.

This lead one of the authors of this paper (rgb) to a multi-year effort of rewriting the existing tests from DieHard in a) standard C in a modular and extensible format, along with extensive comments, and to b) relicense it under the common and understood GNU GPL license (that is also used for GSL, R, the Linux kernel, and numerous other projects) allowing for wider use. Moreover, new tests from NIST were added (see next subsection) and some genuinely new tests were developed (see below).

2.2 STS

The National Institute of Standards and Technology (NIST) has developed its own test suite, the ‘Statistical Test Suite’ (STS). These tests are focussed on bit-level tests of randomness and bit sequences.

Currently, three tests based on the STS suite are provided by DieHarder: *STS Monobit*, *STS Runs* and *STS Block*.

TODO:
expand

2.3 RGB extensions

Three new tests have been developed by rgb. A fourth ‘test’ is a timing function: for many contexts, not only do the mathematical properties of a generator matter, but so does

TODO:
expand

computational cost measured in computing time that is required for a number of draws.

2.4 Basic methodology

Let us suppose a random number generator can provides a sequence of N uniform draws from the range $[0, 1)$. As the number of draws increases, the mean of the sum of all these values should, under the null hypothesis of a proper generator, converge closer and closer to $\mu = N/2$. Each of these N draws forms one experiment. If N is sufficiently large, then the means of all experiments should be normally distributed with a standard deviation of $\sigma = \sqrt{N/12}$. Given this asymptotic result, we can, for any given experiment $i \in 1, \dots, M$ transform the given sum x_i of N draws into a probability value p_i using the inverse normal distribution.¹

The key insight is that, under the null hypothesis of a perfect generator, these p_i values should be uniformly distributed. Using our set of M probability values, we can compute one 'meta-test' of whether we can reject the null of a perfect generator by rejecting that our M probability values are not uniformly distributed. One suitable test is for example the non-parametric Kolmogorov-Smirnov (KS) statistic. Dieharder uses the Kuiper variant of the KS test which uses the combination $D_+ + D_-$ of the maximum and minimum distance to the alternative distribution, instead of using just one of these as in the case of the KS test. This renders the test more sensitive across the entire test region. Reference?

2.5 GSL framework

DieHarder is primarily focussed on tests for RNGs. Re-implementing RNGs in order to supply input to the tests is therefore not an objective of the library. The GNU Scientific Library (GSL), on the other hand, provides over 1000 mathematical functions, including a large number of random number generators. Using the GSL 1.9.0 release, the following generators are defined²:

```
borosh13 coveyou cmrg fishman18 fishman20 fishman2x gfsr4 knuthran knuthran2
knuthran2002 lecuyer21 minstd mrg mt19937 mt19937_1999 mt19937_1998 r250
ran0 ran1 ran2 ran3 rand rand48 random128_bsd random128_glibc2 random128_libc5
random256_bsd random256_glibc2 random256_libc5 random32_bsd random32_glibc2
random32_libc5 random64_bsd random64_glibc2 random64_libc5 random8_bsd ran-
dom8_glibc2 random8_libc5 random_bsd random_glibc2 random_libc5 randu ranf
ranlux ranlux389 ranlxd1 ranlxd2 ranlxs0 ranlxs1 ranlxs2 ranmar slatec taus
taus2 taus113 transputer tt800 uni uni32 vax waterman14 zuf
```

The GNU GSL, a well-known and readily available library of high quality, therefore provides a natural fit for DieHarder. Consequently, all of these generators are also available

¹Running `print(quantile(pnorm(replicate(M, (sum(runif(N)) - N/2) / sqrt(N/12))), seq(0, 1, by=0.1)) * 100, digits=2)` performs a Monte Carlo simulation of M experiments using N uniform deviates to illustrate this. Suitable values are e.g. `N <- 1000; M <- 500`.

²This is based on the trailing term in each identifier defined in `/usr/include/gsl/gsl_rng.h`.

in DieHarder. DieHarder uses a standardized interface in which a generator is selected, parameterized as needed and then called via the external GSL library against which DieHarder is linked.

Beyond these GSL generators, DieHarder also provides two generators based on the ‘devices’ `/dev/random` and `/dev/urandom` that are commonly available on Unix. They provide non-deterministic random-numbers based on entropy generated by the operating system. DieHarder also offers a text and a raw file input generators. Lastly, a new algorithmic generator named ‘ca’ that is based on cellular automata has recently been added as well.

2.6 R random number generators

To assess the quality of the non-deterministic RNG provided in the GNU R add-on package **random**, benchmark comparisons with the generators provided by the R language and environment have been a natural choice. To this end, one of the authors (edd) ported the R generator code (taken from R 2.4.0) to the GNU GSL random number generator framework used by DieHarder. This allows a direct comparison of the **random** generator with those it complements in R.

It then follows somewhat naturally that the other generators available in DieHarder, as well as the DieHarder tests, should also be available in R. This provided the motivation for the R package presented here.

TODO:
use R
sources
from R
2.5.0

2.7 Source code and building DieHarder

Recent versions of DieHarder use the GNU autotools. On Unix system, the steps required to build and install DieHarder should only be the familiar steps `configure`; `make`; `sudo make install`.

For Debian, initial packages have been provided and are currently available at <http://dirk.eddelbuettel.com/code/tmp>. Within due course, these packages should be uploaded to Debian, and thus become part of the next Debian (and Ubuntu) releases.

On Windows computers and other systems, manual builds should also be possible given that the source code is comprised only of standard C code.

3 RDieHarder

The RDieHarder package provides one key function: `dieharder`. It can be called with several arguments. The first one is the name of the random number generator, and the second one is the name of the test to be applied. For both options, the textual arguments are matched against internal vectors to obtain a numeric argument index; alternatively the index could be supplied directly. The remaining arguments (currently) permit to set the number of samples (i.e. the number of experiments run, and thus the sample size for the final Kolmogorov-Smirnov test), the random number generator seed and whether or not verbose operation is desired.

The returned object is of class `dieharder`, inheriting from the standard class `htest` common for all hypothesis tests. The standard print method for `htest` is used; however not all possible slots are being filled (as there is for example no choice of alternative hypothesis).

A custom summary method is provided that also computes the Kolmogorov-Smirnov and Wilcoxon tests in R and displays a simple stem-and-leaf plot. Lastly, a custom plot method shows both a histogram and kernel density estimate, as well as the empirical cumulative distribution function.

4 Case Study: Testing RNGs in GNU R

A simple example of using `RDieHarder` is provided in the examples section of the help page. One simply calls the `dieharder` function using the default arguments, invokes a summary (which we omit here due to space constraints) and then calls `plot` on the object. This shown below.

```
> dh <- dieharder()
> dh
```

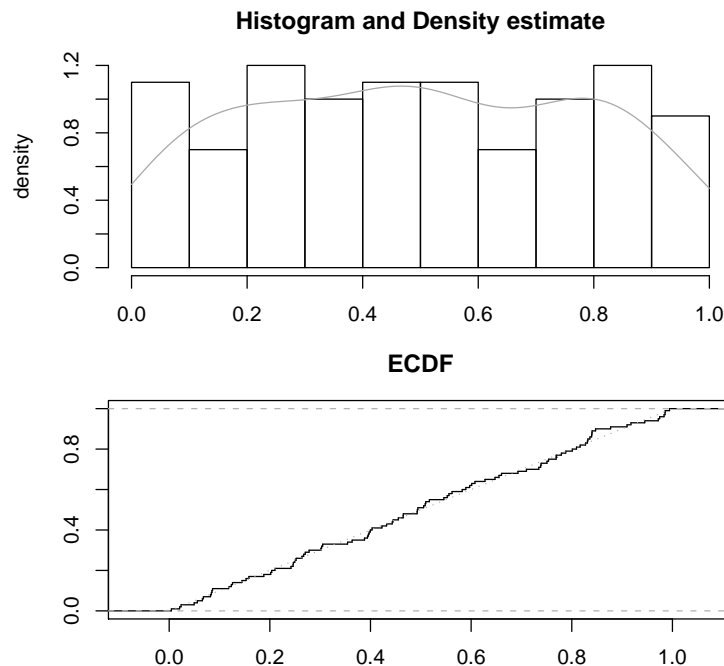
Diehard Runs Test

```
data: Created by RNG 'mt19937' with seed=0, sample of size 100
p-value = 0.3219
```

```
> plot(dh)
```

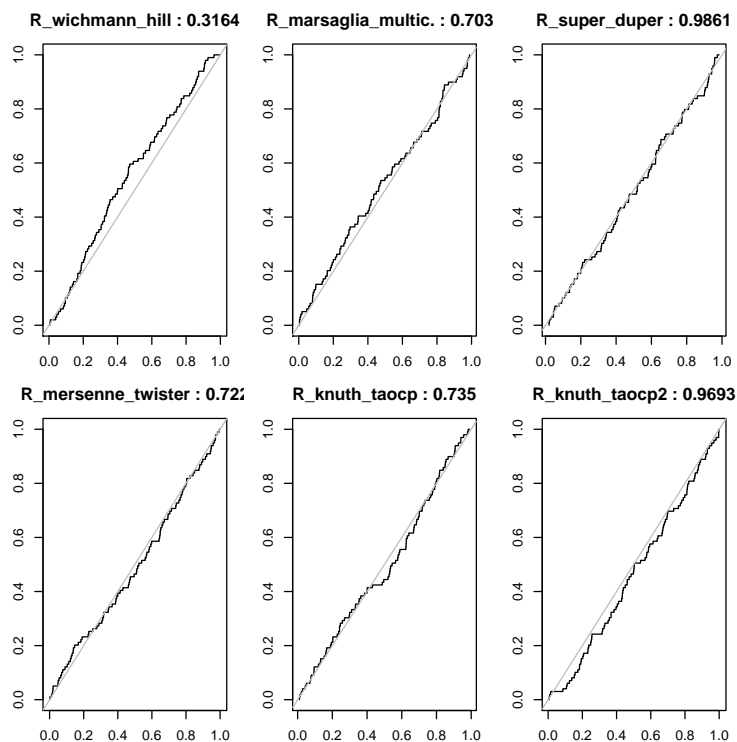
Diehard Runs Test applied to data generated by mt19937

Test p-values: 0.9697 (Kuiper-K-S), 0.9297 (K-S), 0.9794 (Wilcoxon)



A more complete example follows below. We define a short character vector containing the names of the six R RNGs, apply the `dieharder` function to each of these, and then visualize the resulting p -values in simple qqplot.

```
> rngs <- c("R_wichmann_hill", "R_marsaglia_multic", "R_super_duper",
+           "R_mersenne_twister", "R_knuth_taocp", "R_knuth_taocp2")
> rl <- lapply(rngs, function(rng) dieharder(rng, "runs", seed = 12345))
> oldpar <- par(mfrow = c(2, 3), mar = c(2, 3, 3, 1))
> invisible(lapply(rl, function(res) {
+   qqplot(res$data, seq(0, 1, length.out = length(res$data)),
+         main = paste(res$generator, ":", round(res$p.value, digits = 4)),
+         ylab = "", type = "S")
+   abline(0, 1, col = "gray")
+ })))
> par(oldpar)
```



All six generators provide p -value plots that are close to the ideal theoretical outcome (shown in gray). Unsurprisingly, p -values for the Kuiper KS test also show no support for rejecting these generators.

5 Current Limitations and Future Research

The implementation of `RDieHarder` presented here leaves a number of avenues for future improvement and research.

Several points come to mind. One could add another layer of code to deal with tests that support extra parameters, or that may return two sets of test values. It would also be useful to support the full set of options of the the command-line version of dieharder.

There is no direct interface from the R generators to the RLibDieharder module for evaluation; rather, the 'ported' R generators are called from the libdieharder library. This could introduce coding/porting errors, and also prevents the direct use of user-added generators that R supports. It would be worthwhile to overcome this by directly letting **RDieHarder** call back into R to generate draws. On the other hand, the current setup corresponds more closely to the command-line version of DieHarder.

Next, the R generators in DieHarder may need to be updated to the 2.5.0 code. The GSL RNGs provided by libdieharder may as well be exported to R via **RDieHarder** given that the GSL library is already linked in.

It could be useful to also build RDieHarder with an 'embedded' libdieharder rather than relying on an externally installed libdieharder. This may make it easier to build RDieHarder for systems without libdieharder (and on Windows). Likewise, it is possible to reorganize the dieharder front-end code into a common library to avoid duplication of code with RDieHarder.

Lastly, on the statistical side, an empirical analysis of size/power between KS, Wilcoxon and alternatives suggests itself. Also, empirical comparisons between the various MT generators, between the runs generators, etc. could be undertaken. Lastly, there is always room for new generators, new tests, and new visualizations.

6 Conclusion

The **RDieHarder** package presented here introduces several new features. First, it makes the DieHarder suite (Brown, 2007) available for interactive use from the GNU R environment. Second, it also exports DieHarder results directly to R for further analysis and visualization. Third, it adds adds additional RNGs from GNU R to those from GNU GSL that were already testable in DieHarder. Fourth, it provides a re-distribution of the DieHarder 'test engine' via GNU R.

References

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