Random Numbers

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Fall 2023

last formatted: October 12, 2023

1. What are random numbers?

- Not really random, just very unpredictable.
- Often based on integer sequences:

$$r_{n+1} = ar_n + b \mod N$$

- $\Rightarrow$ they repeat, but only with a long period.
- A good generator passes statistical tests.

2. Random workflow

1. First there is the random engine which contains the mathematical random number generator.
2. The random numbers used in your code then come from applying a distribution to this engine.
3. Optionally, you can use a random seed, so that each program run generates a different sequence.

3. Random generators and distributions

- Random device

```
std::default_random_engine generator;
% random seed:
std::random_device r;
std::default_random_engine generator{ r() };
```

- Distributions:

```
std::uniform_real_distribution<float> distribution(0.,1.);
std::uniform_int_distribution<int> distribution(1,6);
```

- Sample from the distribution:

```
std::default_random_engine generator;
std::uniform_int_distribution<> distribution(0,nbuckets-1);
random_number = distribution(generator);
```

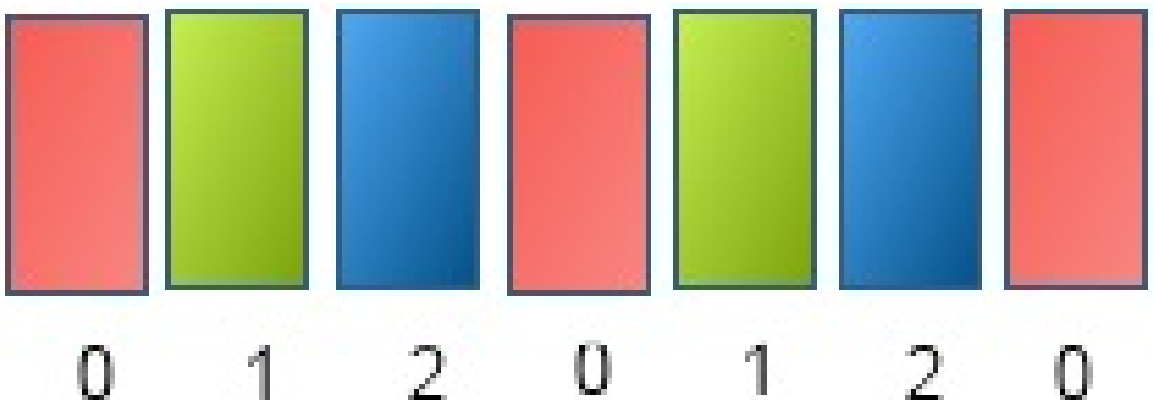
- Do not use the old C-style `random`!

4. Why so complicated?

- Large period wanted; C random has 2^{15} (implementation dependent)
- Multiple generators, guarantee on quality.
- Simple transforms have a bias:

```
int under100 = rand() % 100
```

Simple example: period 7, mod 3



5. Dice throw

```
// set the default generator
std::default_random_engine generator;

// distribution: ints 1..6
std::uniform_int_distribution<int> distribution(1,6);

// apply distribution to generator:
int dice_roll = distribution(generator);
  // generates number in the range 1..6
```

6. Poisson distribution

Poisson distributed integers:

```
std::default_random_engine generator;
float mean = 3.5;
std::poisson_distribution<int> distribution(mean);
int number = distribution(generator);
```

7. Global engine

Good approach: single random generator static in the function.

Code:

```
1 // rand/static.cpp
2 int realrandom_int(int max) {
3   static
       std::default_random_engine
       static_engine;
4   std::uniform_int_distribution<>
       ints(1,max);
5   return ints(static_engine);
6 };
```

Output:

```
Three ints: 15, 98, 70.
```

8. Generator in a class

Note the use of `static`:

```
// rand/randname.cpp
class generate {
private:
  static inline std::default_random_engine engine;
public:
  static int random_int(int max) {
    std::uniform_int_distribution<> ints(1,max);
    return ints(generate::engine);
  };
};
```

Usage:

```
auto nonzero_percentage = generate::random_int(100)
```