Documentation

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Help on module randomgen:

NAME
    randomgen

DESCRIPTION
    Sample code for the article "Randomization and Sampling Methods"
    [https://www.codeproject.com/Articles/1190459/Random-Number-Generation-Methods]
(https://www.codeproject.com/Articles/1190459/Random-Number-Generation-Methods)

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CLASSES
    builtins.object
        AlmostRandom
        BinaryExpansion
        BringmannLarsen
        ConvexPolygonSampler
        DensityInversionSampler
        DensityTiling
        FastLoadedDiceRoller
        KVectorSampler
        OptimalSampler
        PascalTriangle
        PrefixDistributionSampler
        RandomGen
        RatioOfUniformsTiling
        SortedAliasMethod
        VoseAlias

    class AlmostRandom(builtins.object)
     |  Methods defined here:
     |
     |  __init__(self, randgen, list)
     |      Initialize self.  See help(type(self)) for accurate signature.
     |
     |  choose(self)
     |
     |  ----------------------------------------------------------------------
     |  Data descriptors defined here:
     |
     |  __dict__
     |      dictionary for instance variables (if defined)
     |
     |  __weakref__
     |      list of weak references to the object (if defined)

    class BinaryExpansion(builtins.object)
     |  Methods defined here:
     |
     |  __init__(self, arr, zerosAtEnd=False)
     |      Binary expansion of a real number in [0, 1], initialized
     |      from an array of zeros and ones expressing the binary
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 |          expansion.
 |          The first binary digit is the half digit, the second
 |          is the quarter digit, the third is the one-eighth digit,
 |          and so on.  Note that the number 1 can be
 |          expressed by passing an empty array and specifying
 |          zerosAtEnd = False, and the number 0 can be
 |          expressed by passing an empty array and specifying
 |          zerosAtEnd = True.
 |          arr - Array indicating the initial digits of the binary
 |          expansion.
 |          zerosAtEnd - Indicates whether the binary expansion
 |          is expressed as 0.xxx0000... or 0.yyy1111... (e.g., 0.1010000...
 |          vs. 0.1001111....  Default is the latter case (False).
 |
 |  entropy(self)
 |
 |  eof(self)
 |          Returns True if the end of the binary expansion was reached; False otherwise.
 |
 |  fromFloat(f)
 |          Creates a binary expansion object from a 64-bit floating-point number in the
 |          interval [0, 1].
 |
 |  fromFraction(f)
 |          Creates a binary expansion object from a fraction in the
 |          interval [0, 1].
 |
 |  get(f)
 |          Creates a binary expansion object from a fraction, 'int', or
 |          'float' in the interval [0, 1]; returns 'f' unchanged, otherwise.
 |
 |  getOrReset(f)
 |          Creates a binary expansion object from a fraction, 'int', or
 |          'float' in the interval [0, 1]; resets 'f' (calls its reset method) otherwise.
 |
 |  nextbit(self)
 |          Reads the next bit in the binary expansion.
 |
 |  reset(self)
 |          Resets this object to the first bit in the binary expansion.
 |
 |  value(self)
 |
 |  ----------------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |          dictionary for instance variables (if defined)
 |
 |  __weakref__
 |          list of weak references to the object (if defined)

class BringmannLarsen(builtins.object)
 |  Implements Bringmann and Larsen's sampler, which chooses a random number in [0, n)
 |  where the probability that each number is chosen is weighted.  The 'weights' is the
 |  list of weights each 0 or greater; the higher the weight, the greater
 |  the probability.  This sampler supports only integer weights.
 |  This is a succinct (space-saving) data structure for this purpose.
 |
 |  Reference:
 |  K. Bringmann and K. G. Larsen, "Succinct Sampling from Discrete
 |  Distributions", In: Proc. 45th Annual ACM Symposium on Theory
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 |  of Computing (STOC'13), 2013.
 |
 |  Methods defined here:
 |
 |  __init__(self, weights)
 |      Initialize self.  See help(type(self)) for accurate signature.
 |
 |  next(self, randgen)
 |
 |  ----------------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |      dictionary for instance variables (if defined)
 |
 |  __weakref__
 |      list of weak references to the object (if defined)

class ConvexPolygonSampler(builtins.object)
 |  A class for uniform random sampling of
 |  points from a convex polygon.  This
 |  class only supports convex polygons because
 |  the random sampling process involves
 |  triangulating a polygon, which is trivial
 |  for convex polygons only. "randgen" is a RandomGen
 |  object, and "points" is a list of points
 |  (two-item lists) that make up the polygon.
 |
 |  Methods defined here:
 |
 |  __init__(self, randgen, points)
 |      Initialize self.  See help(type(self)) for accurate signature.
 |
 |  sample(self)
 |      Choose a random point in the convex polygon
 |      uniformly at random.
 |
 |  ----------------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |      dictionary for instance variables (if defined)
 |
 |  __weakref__
 |      list of weak references to the object (if defined)

class DensityInversionSampler(builtins.object)
 |  A sampler that generates random samples from
 |    a continuous distribution for which
 |    only the probability density function (PDF) is known,
 |    using the inversion method.  This sampler
 |    allows quantiles for the distribution to be calculated
 |    from pregenerated uniform random numbers in [0, 1].
 |
 |  - pdf: A function that specifies the PDF. It takes a single
 |    number and outputs a single number. The area under
 |    the PDF need not equal 1 (this sampler works even if the
 |    PDF is only known up to a normalizing constant).
 |  - bl, br - Specifies the sampling domain of the PDF.  Both
 |     bl and br are numbers giving the domain,
 |     which in this case is [bl, br].  For best results, the
 |     probabilities outside the sampling domain should be
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 |      negligible (the reference cited below uses cutoff points
 |      such that the probabilities for each tail integrate to
 |      about ures*0.05 or less).
 | - ures - Maximum approximation error tolerable, or
 |   "u-resolution".  Default is 10^-8.  This error tolerance
 |   "does not work for continuous distributions [whose PDFs
 |   have] high and narrow peaks or poles".  This sampler's
 |   approximation error will generally be less than this tolerance,
 |   but this is not guaranteed, especially for PDFs of the kind
 |   just mentioned.
 |
 |   Reference:
 |   Gerhard Derflinger, Wolfgang Hörmann, and Josef Leydold,
 |   "Random variate generation by numerical inversion when
 |   only the density is known", ACM Transactions on Modeling
 |   and Computer Simulation 20(4) article 18, October 2010.
 |
 | Methods defined here:
 |
 | __init__(self, pdf, bl, br, ures=1e-08)
 |     Initialize self.  See help(type(self)) for accurate signature.
 |
 | codegen(self, name='dist')
 |     Generates standalone Python code that samples
 |             (approximately) from the distribution estimated
 |             in this class.  Idea from Leydold, et al.,
 |             "An Automatic Code Generator for
 |             Nonuniform Random Variate Generation", 2001.
 |     - name: Distribution name.  Generates Python methods called
 |        sample_X (samples one random number), and quantile_X
 |        (finds the quantile
 |        for a uniform random number in [0, 1]),
 |        where X is the name given here.
 |
 | quantile(self, v)
 |     Calculates quantiles from uniform random numbers
 |            in the interval [0, 1].
 |     - v: A list of uniform random numbers.
 |     Returns a list of the quantiles corresponding to the
 |     uniform random numbers.  The returned list will have
 |     the same number of entries as 'v'.
 |
 | sample(self, rg, n=1)
 |     Generates random numbers that (approximately) follow the
 |            distribution modeled by this class.
 |     - n: The number of random numbers to generate.
 |     Returns a list of 'n' random numbers.
 |
 | ----------------------------------------------------------------
 | Data descriptors defined here:
 |
 | __dict__
 |     dictionary for instance variables (if defined)
 |
 | __weakref__
 |     list of weak references to the object (if defined)

class DensityTiling(builtins.object)
 | Produces a tiling of a probability density function (PDF)
 |      for the purposes of random number generation.  The PDF is
 |      decomposed into tiles; these tiles will either cross the PDF
 |      or go below the PDF.  In each recursion cycle, each tile is
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        |          split into four tiles, and tiles that end up above the PDF are
        |          discarded.
        |
        |  - pdf: A function that specifies the PDF. It takes a single
        |    number and outputs a single number. The area under
        |    the PDF need not equal 1 (this class tolerates the PDF even if
        |    it is only known up to a normalizing constant).  For best results,
        |    the PDF should be bounded from above (that is, it should be free of _poles_, or
points
        |    that approach infinity).  If the PDF does contain a pole, this class
        |    may accommodate the pole by sampling from a modified version of the PDF,
        |    so that points extremely close to the pole may be sampled
        |    at a higher or lower probability than otherwise (but not in a way
        |    that significantly affects the chance of sampling points
        |    outside the pole region).
        |  - bl, br - Specifies the sampling domain of the PDF.  Both
        |     bl and br are numbers giving the domain,
        |     which in this case is [bl, br].
        |  - cycles - Number of recursion cycles in which to split tiles
        |     that follow the PDF.  Default is 8.
        |
        |   Additional improvements not yet implemented: Hörmann et al.,
        |   "Inverse Transformed Density Rejection for Unbounded Monotone Densities", 2007.
        |
        |   Reference:
        |   Fulger, Daniel and Guido Germano. "Automatic generation of
        |   non-uniform random variates for arbitrary pointwise computable
        |   probability densities by tiling",
        |   arXiv:0902.3088v1  [cs.MS], 2009.
        |
        |  Methods defined here:
        |
        |  __init__(self, pdf, bl, br, cycles=8)
        |      Initialize self.  See help(type(self)) for accurate signature.
        |
        |  codegen(self, name, pdfcall=None)
        |      Generates Python code that samples
        |              (approximately) from the distribution estimated
        |              in this class.  Idea from Leydold, et al.,
        |              "An Automatic Code Generator for
        |              Nonuniform Random Variate Generation", 2001.
        |      - name: Distribution name.  Generates a Python method called
        |        sample_X where X is the name given here (samples one
        |        random number).
        |      - pdfcall: Name of the method representing pdf (for more information,
        |        see the __init__ method of this class).  Optional; if not given
        |        the name is pdf_X where X is the name given in the name parameter.
        |
        |  maybeAppend(self, pdfevals, newtiles, xmn, xmx, ymn, ymx)
        |
        |  sample(self, rg, n=1)
        |      Generates random numbers that (approximately) follow the
        |              distribution modeled by this class.
        |      - n: The number of random numbers to generate.
        |      Returns a list of 'n' random numbers.
        |
        |  ----------------------------------------------------------------
        |  Data descriptors defined here:
        |
        |  __dict__
        |      dictionary for instance variables (if defined)
        |
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 |  __weakref__
 |      list of weak references to the object (if defined)

class FastLoadedDiceRoller(builtins.object)
 |  Implements the Fast Loaded Dice Roller, which chooses a random number in [0, n)
 |  where the probability that each number is chosen is weighted.  The 'weights' is the
 |  list of weights each 0 or greater; the higher the weight, the greater
 |  the probability.  This sampler supports only integer weights.
 |
 |  Reference: Saad, F.A., Freer C.E., et al. "The Fast Loaded Dice Roller: A
 |  Near-Optimal Exact Sampler for Discrete Probability Distributions", in
 |  _AISTATS 2020: Proceedings of the 23rd International Conference on Artificial
 |  Intelligence and Statistics, Proceedings of Machine Learning Research_ 108,
 |  Palermo, Sicily, Italy, 2020.
 |
 |  Methods defined here:
 |
 |  __init__(self, weights)
 |      Initialize self.  See help(type(self)) for accurate signature.
 |
 |  codegen(self, name='sample_discrete')
 |      Generates standalone Python code that samples
 |              from the distribution modeled by this class.
 |              Idea from Leydold, et al.,
 |              "An Automatic Code Generator for
 |              Nonuniform Random Variate Generation", 2001.
 |      - name: Method name. Default: 'sample_discrete'.
 |
 |  next(self, randgen)
 |
 |  ----------------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |      dictionary for instance variables (if defined)
 |
 |  __weakref__
 |      list of weak references to the object (if defined)

class KVectorSampler(builtins.object)
 |  A K-Vector-like sampler of a continuous distribution
 |  with a known cumulative distribution function (CDF).
 |  Uses algorithms
 |  described in Arnas, D., Leake, C., Mortari, D., "Random
 |  Sampling using k-vector", Computing in Science &
 |  Engineering 21(1) pp. 94-107, 2019, and Mortari, D.,
 |  Neta, B., "k-Vector Range Searching Techniques".
 |
 |  Methods defined here:
 |
 |  __init__(self, cdf, xmin, xmax, pdf=None, nd=200)
 |      Initializes the K-Vector-like sampler.
 |      Parameters:
 |      - cdf: Cumulative distribution function (CDF) of the
 |        distribution.  The CDF must be
 |        monotonically increasing everywhere in the
 |        interval [xmin, xmax] and must output values in [0, 1];
 |        for best results, the CDF should
 |        be increasing everywhere in [xmin, xmax].
 |      - xmin: Maximum x-value to generate.
 |      - xmax: Maximum x-value to generate.  For best results,
 |        the range given by xmin and xmax should cover all or
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 |         almost all of the distribution.
 |      - pdf: Optional. Distribution's probability density
 |        function (PDF), to improve accuracy in the root-finding
 |        process.
 |      - nd: Optional. Size of tables used in the sampler.
 |        Default is 200.
 |
 |  quantile(self, uniforms)
 |      Returns a list of 'n' numbers that correspond
 |      to the given uniform random numbers and follow
 |      the distribution represented by this sampler.  'uniforms'
 |      is a list of uniform random values in the interval
 |      [0, 1].  For best results, this sampler's range
 |      (xmin and xmax in the constructor)
 |      should cover all or almost all of the desired distribution and
 |      the distribution's CDF should be monotonically
 |      increasing everywhere (every number in the distribution's
 |      range has nonzero probability of occurring), since
 |      among other things,
 |      this method maps each uniform value to the
 |      range of CDFs covered by this distribution (that is,
 |      [0, 1] is mapped to [minCDF, maxCDF]), and
 |      uniform values in "empty" regions (regions with
 |      constant CDF) are handled by replacing those
 |      values with the minimum CDF value covered.
 |
 |  sample(self, rg, n)
 |      Returns a list of 'n' random numbers of
 |      the distribution represented by this sampler.
 |      - rg: A random generator (RandGen) object.
 |
 |  ----------------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |      dictionary for instance variables (if defined)
 |
 |  __weakref__
 |      list of weak references to the object (if defined)

class OptimalSampler(builtins.object)
 |  Implements a sampler which chooses a random number in [0, n)
 |  where the probability that each number is chosen is weighted.  The 'weights' is the
 |  list of weights each 0 or greater; the higher the weight, the greater
 |  the probability.  This sampler supports only integer weights, but the sampler is
 |  entropy-optimal as long as the sum of those weights is of the form 2^k or 2^k-2^m.
 |
 |  Reference: Feras A. Saad, Cameron E. Freer, Martin C. Rinard, and Vikash K.
Mansinghka.
 |  Optimal Approximate Sampling From Discrete Probability Distributions. Proc.
 |  ACM Program. Lang. 4, POPL, Article 36 (January 2020), 33 pages.
 |
 |  Methods defined here:
 |
 |  __init__(self, m)
 |      Initialize self.  See help(type(self)) for accurate signature.
 |
 |  codegen(self, name='sample_discrete')
 |      Generates standalone Python code that samples
 |            from the distribution modeled by this class.
 |            Idea from Leydold, et al.,
 |            "An Automatic Code Generator for
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 |              Nonuniform Random Variate Generation", 2001.
 |       - name: Method name. Default: 'sample_discrete'.
 |
 |  next(self, rg)
 |
 |  nextFromMatrix(self, pm, rg)
 |
 |  ----------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |      dictionary for instance variables (if defined)
 |
 |  __weakref__
 |      list of weak references to the object (if defined)

class PascalTriangle(builtins.object)
 |  Generates the rows of Pascal's triangle, or the
 |  weight table for a binomial(n,1/2) distribution.
 |
 |  Methods defined here:
 |
 |  __init__(self)
 |      Initialize self.  See help(type(self)) for accurate signature.
 |
 |  aliasinfo(self, desiredRow)
 |
 |  getrow(self, desiredRow)
 |      Calculates an arbitrary row of Pascal's triangle.
 |
 |  next(self)
 |      Generates the next row of Pascal's triangle, starting with
 |      row 0. The return value is a list of row-number-choose-k
 |      values.
 |
 |  nextto(self, desiredRow)
 |      Generates the row of Pascal's triangle with the given row number,
 |      skipping all rows in between.  The return value is a list of
 |      row-number-choose-k values.
 |
 |  row(self)
 |      Gets the row number of the row that will be generated
 |      the next time _next_ is called.
 |
 |  ----------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |      dictionary for instance variables (if defined)
 |
 |  __weakref__
 |      list of weak references to the object (if defined)

class PrefixDistributionSampler(builtins.object)
 |  An arbitrary-precision sampler for probability distributions
 |  supported on [0, 1] and bounded from above.
 |  Note that this sampler currently relies on floating-point operations
 |  and thus the evaluations of the PDF (the distribution's probability
 |  density function) could incur rounding errors.
 |  - pdf: PDF, which takes a value in [0, 1] and returns a probability
 |    density at that value (which is 0 or greater).  Currently,
 |    the PDF must be monotone (either increasing or decreasing).
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|  Reference: Oberhoff, Sebastian, "Exact Sampling and Prefix
|  Distributions", Theses and Dissertations, University of
|  Wisconsin Milwaukee, 2018.
|
|  Methods defined here:
|
|  __init__(self, pdf)
|      Initialize self.  See help(type(self)) for accurate signature.
|
|  fill(self, rg, prefixLength, prefix, precision=53)
|
|  next(self, rg, precision=53)
|
|  ----------------------------------------------------------------------
|  Data descriptors defined here:
|
|  __dict__
|      dictionary for instance variables (if defined)
|
|  __weakref__
|      list of weak references to the object (if defined)

class RandomGen(builtins.object)
|  A class that implements many methods for
|  random number generation and sampling.  It takes
|  an underlying RNG as specified in the constructor.
|
|  Methods defined here:
|
|  __init__(self, rng=None)
|      Initializes a new RandomGen instance.
|      NOTES:
|
|      1. Assumes that 'rng' implements
|      a 'randint(a, b)' method that returns a random
|      integer in the interval [a, b].  Currently, this
|      class assumes 'a' is always 0.
|      2. 'rndint' (and functions that ultimately call it) may be
|      slower than desirable if many random numbers are
|      needed at once.  Ways to improve the performance
|      of generating many random numbers at once include
|      vectorization (which is often PRNG specific) and multithreading
|      (which is too complicated to show here).
|
|  ball_point(self, dims, radius=1)
|      Generates an independent and uniform random point inside a 'dims'-dimensional
|      ball (disc, solid sphere, etc.) centered at the origin.
|
|  bernoulli(self, p)
|      Returns 1 at probability p, 0 otherwise.
|
|  beta(self, a, b, nc=0)
|      Generates a beta-distributed random number.
|      `a` and `b` are the two parameters of the beta distribution,
|      and `nc` is a parameter such that `nc` other than 0
|      indicates a _noncentral_ distribution.
|
|  binomial(self, trials, p, n=None)
|
|  binomial_int(self, trials, px, py)
|
|  boundedGeometric(self, px, py, n)
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 |      Generates a bounded geometric random number, defined
 |      here as the number of failures before the first success (but no more than n),
 |      where the probability of success in
 |      each trial is px/py.
 |
 |      Reference:
 |      Bringmann, K. and Friedrich, T., 2013, July. Exact and efficient generation
 |      of geometric random variates and random graphs, in
 |      _International Colloquium on Automata, Languages, and
 |      Programming_ (pp. 267-278).
 |
 |  cauchy(self)
 |
 |  choice(self, list)
 |
 |  derangement(self, list)
 |      Returns a copy of list with each of its elements
 |      moved to a different position.
 |
 |  derangement_algorithm_s(self, list)
 |      Returns a copy of 'list' with each of its elements
 |      moved to a different position (a derangement),
 |      but with the expected number of cycle lengths
 |      in probability, even though the list
 |      need not be a uniformly randomly
 |      chosen derangement.  Uses importance sampling.
 |      Reference:
 |      J.R.G. Mendonça, "Efficient generation of
 |      random derangements with the expected
 |      distribution of cycle lengths", arXiv:1809.04571v4
 |      [stat.CO], 2020.
 |
 |  derangement_algorithm_t(self, list)
 |      Returns a copy of 'list' with each of its elements
 |      moved to a different position (a derangement),
 |      but with the expected number of cycle lengths
 |      in probability, even though the list
 |      need not be a uniformly randomly
 |      chosen derangement.  Reference:
 |      J.R.G. Mendonça, "Efficient generation of
 |      random derangements with the expected
 |      distribution of cycle lengths", arXiv:1809.04571v4
 |      [stat.CO], 2020.
 |
 |  diceRoll(self, dice, sides=6, bonus=0)
 |
 |  dirichlet(alphas)
 |
 |  discretegen(self, probs)
 |      Generates a random integer in [0, n), where the probability
 |      of drawing each integer is specified as a list
 |      of probabilities that sum to 1, where n is the
 |      number of probabilities.  This method is optimal,
 |      or at least nearly so, in terms of the number of random
 |      bits required to generate the number
 |      on average. This method implements
 |      a solution to exercise 3.4.2 of chapter 15 of Luc Devroye's
 |      _Non-Uniform Random Variate Generation_, 1986.
 |
 |      - probs.  List of probability objects, where for each item
 |        in the probability list, the integer 'i' is chosen
 |        with probability 'probs[i]'.
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| Each probability object provides access to a binary
| expansion of the probability, which must be a real number in
| the interval [0, 1]. The binary expansion is a sequence of zeros and ones
| expressed as follows: The first binary digit is the half digit, the second
| is the quarter digit, the third is the one-eighth digit,
| and so on. Note that any probability with a terminating binary
| expansion (except 0) can be implemented by "subtracting" 1
| from the expansion and then appending an infinite sequence
| of ones at the end. The probability object must implement the following
| three methods:
| - reset(): Resets the probability object to the first digit in
| the binary expansion.
| - nextbit(): Gets the next digit in the binary expansion.
| - eof(): Gets whether the end of the binary expansion was reached
| (True or False), meaning the rest of the digits in the expansion are
| all zeros.
| The probability object will have to be mutable for this method
| to work.
| The BinaryExpansion class is a convenient way to express numbers
| as probability objects that meet these criteria. Each probability object
| can also be a float, int, or Fraction in the interval [0, 1].
|
| expoNumerator(self, denom)
| Generates the numerator of an exponential random
| number with a given denominator,
| using von Neumann's
| algorithm ("Various techniques used in connection with
| random digits", 1951).
|
| expoRatio(self, base, rx=1, ry=1)
| Generates an exponential random number
| (in the form of a ratio, or two-element list) given
| the rate `rx`/`ry` and the base `base`.
| The number will have the denominator `base*rx`.
|
| exponential(self, lamda=1.0)
|
| exprandfill(self, a, bits)
| Fills the unsampled bits of the given exponential random number
| 'a' as necessary to make a number whose fractional part
| has 'bits' many bits. If the number's fractional part already has
| that many bits or more, the number is rounded using the round-to-nearest,
| ties to even rounding rule. Returns the resulting number as a
| multiple of 2^'bits'.
|
| exprandless(self, a, b)
| Determines whether one partially-sampled exponential number
| is less than another; returns
| True if so and False otherwise. During
| the comparison, additional bits will be sampled in both numbers
| if necessary for the comparison.
|
| exprandnew(self, lamdanum=1, lamdaden=1)
| Returns an object to serve as a partially-sampled
| exponential random number with the given
| rate 'lamdanum'/'lamdaden'. The object is a list of five numbers:
| the first is a multiple of 1/(2^X), the second is X, the third is the integer
| part (initially -1 to indicate the integer part wasn't sampled yet),
| and the fourth and fifth are the lamda parameter's
| numerator and denominator, respectively. Default for 'lamdanum'
| and 'lamdaden' is 1.
| The number created by this method will be "empty"

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 |          (no bits sampled yet).
 |
 |  frechet(self, a, b, mu=0)
 |
 |  fromDyadicDecompCode(self, code, precision=53)
 |      Generates a uniform random number contained in a box described
 |          by the given universal dyadic decomposition code.
 |          - code: A list returned by the getDyadicDecompCode
 |            or getDyadicDecompCodePdf method.
 |          - precision: Desired minimum precision in number of binary digits
 |            after the point.  Default is 53.
 |
 |      Reference: C.T. Li, A. El Gamal, "A Universal Coding Scheme for
 |      Remote Generation of Continuous Random Variables",
 |      arXiv:1603.05238v1  [cs.IT], 2016.
 |
 |  gamma(self, mean, b=1.0, c=1.0, d=0.0)
 |      Generates a random number following a gamma distribution.
 |
 |  gaussian_copula(self, cov)
 |
 |  gbas(self, coin, k=385)
 |      Estimates the bias of a coin.  GBAS = Gamma Bernoulli approximation scheme.
 |      The algorithm is simple to describe: "Flip a coin until it shows heads
 |          _k_ times.  The estimated bias is then `(k-1)/GammaDist(r, 1)`,
 |        where _r_ is the total number of coin flips."
 |      The estimate is unbiased but has nonzero probability of being
 |      greater than 1 (that is, the estimate does not lie in [0, 1] almost surely).
 |      Reference: Huber, M., 2017. A Bernoulli mean estimate with
 |        known relative error distribution. Random Structures & Algorithms, 50(2),
 |        pp.173-182. (preprint in arXiv:1309.5413v2  [math.ST], 2015).
 |      coin: A function that returns 1 (or heads) with unknown probability and 0
otherwise.
 |      k: Number of times the coin must return 1 (heads) before the estimation
 |          stops.
 |          To ensure an estimate whose relative error's absolute value exceeds
 |          epsilon with probability at most delta, calculate the smallest
 |          integer k such that:
 |              gammainc(k,(k-1)/(1+epsilon)) +
 |                  (1 - gammainc(k,(k-1)/(1-epsilon))) <= delta
 |          (where gammainc is the regularized lower incomplete gamma function,
 |          implemented, e.g., as scipy.special.gammainc), and set this parameter
 |          to the calculated k value or higher.
 |          The default is 385, which allows the relative error to exceed 0.1 (epsilon)
with
 |          probability at most 0.05 (delta).
 |          A simpler suggestion is k>=ceiling(-6*ln(2/delta)/((epsilon**2)*(4*epsilon-
3))).
 |          For both suggestions, epsilon is in the interval (0, 3/4) and delta is in (0,
1).
 |          Note: "14/3" in the paper should probably read "4/3".
 |
 |  gbas01(self, coin, k=385)
 |      Estimates the mean of a random variable lying in [0, 1].
 |      This is done using gbas and a "coin" that returns 1 if a random uniform [0, 1]
 |      number is less the result of the given function or 0 otherwise.
 |      The estimate is unbiased but has nonzero probability of being
 |      greater than 1 (that is, the estimate does not lie in [0, 1] almost surely).
 |      coin: A function that returns a number in [0, 1].
 |      k: See gbas.
 |
 |  geoellipsoid_point(self, a=6378.137, invf=298.2572236)
```

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        |           Generates an independent and uniform random
        |           point on the surface of a geoellipsoid.  The
        |           geoellipsoid uses the following parameters:
        |           a - semimajor axis (distance from the center of
        |              the geoellipsoid to the equator).  The default
        |              is the WGS 84 ellipsoid's semimajor axis
        |              in kilometers.
        |           invf - inverse flattening.  The default is the
        |              WGS 84 ellipsoid's inverse flattening.
        |
        |  geometric(self, p)
        |
        |  getDyadicDecompCode(self, point, f=None, fbox=None)
        |           Finds a code describing the position and size of a box that covers the given
        |           point in the universal dyadic decomposition for random number generation.
        |           - point: A list of coordinates of a point in space.  This method assumes
        |             the point was a randomly generated member of a geometric set (such as a
        |             sphere, ellipse, polygon, or any other volume).  Let N be the number
        |             of coordinates of this parameter (the number of dimensions).
        |           - f: A function that determines whether a point belongs in the geometric set.
        |             Returns True if so, and False otherwise.  This method takes as input a list
        |             containing N coordinates describing a point in space.  If this parameter is
        |             given, this method assumes the geometric set is convex (and this method
        |             may return incorrect results for concave sets), because the method checks
        |             only the corners of each box to determine whether the box is entirely included
        |             in the geometric set.
        |           - fbox: A function that determines whether a box is included
        |             in the geometric set. This method takes
        |             as input a list containing N items, where each item is a list containing the
        |             lowest and highest value of the box for the corresponding dimension.  Returns 0
if the
        |             box is entirely outside the set, 1 if the box is partially inside the set (or
if the
        |             method is not certain whether the box is inside or outside the set), and 2
        |             if the box is entirely inside the set.
        |           Returns a list containing two items. The first describes the size of the box
        |           (as a negative power of 2). The second is a list of coordinates describing the
        |           position.  Let v be 2**-ret[0].  The box is then calculated as (ret[1][0]*v,
        |           ret[1]*v+v), ..., (ret[1][n-1]*v, ret[1][n-1]*v+v).
        |           Raises an error if the point was determined not to belong in the geometric set.
        |           Either f or fset must be passed to this method, but not both.
        |
        |           Reference: C.T. Li, A. El Gamal, "A Universal Coding Scheme for
        |           Remote Generation of Continuous Random Variables",
        |           arXiv:1603.05238v1  [cs.IT], 2016.
        |
        |  getDyadicDecompCodePdf(self, point, pdf=None, pdfbounds=None, precision=53)
        |           Finds a code describing the position and size of a box that covers the given
        |           point in the universal dyadic decomposition for random number generation,
        |           based on a non-uniform probability density function.  It generates a
        |           random number for this purpose, so the return value may differ from call to
        |           call.
        |           - point: A list of coordinates of a point in space.  This method assumes
        |             the point was random generated and within the support of a continuous
        |             distribution.  Let N be the number of coordinates of this parameter
        |             (the number of dimensions).
        |           - pdf: The probability density function (PDF) of the continuous distribution.
        |             This method takes as input a list
        |             containing N coordinates describing a point in space, and returns the
probability
        |             density of that point as a single number.  If this parameter is given, however:
        |             - This method assumes the PDF is unimodal and monotone at all points
```

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            |            away from the mode, and may return incorrect results if that is not the case.
            |              - If the given PDF outputs floating-point numbers, the resulting
            |                dyadic decomposition code may be inaccurate due to rounding errors.
            |          - pdfbounds: A function that returns the lower and upper bounds of the PDF's
value
            |            at a box. This method takes as input a list containing N items, where each item
            |            is a list containing the lowest and highest value of the box for the
            |            corresponding dimension.  Returns a list
            |            containing two items: the lower bound and the upper bound, respectively, of the
            |            PDF anywhere in the given box.  If this parameter is
            |            given, this method assumes the PDF is continuous almost everywhere and bounded
            |            from above; the dyadic decomposition will generally work only if that is the
case.
            |          - precision: Precision of random numbers generated by this method, in binary
digits
            |            after the point.  Default is 53.
            |        Returns a list containing two items. The first describes the size of the box
            |        (as a negative power of 2). The second is a list of coordinates describing the
            |        position.  Let v be 2**-ret[0].  The box is then calculated as (ret[1][0]*v,
            |        ret[1]*v+v), ..., (ret[1][n-1]*v, ret[1][n-1]*v+v).
            |        Raises an error if the point is determined to be outside the support of the PDF.
            |        Either pdf or pdfbounds must be passed to this method, but not both.
            |
            |        Reference: C.T. Li, A. El Gamal, "A Universal Coding Scheme for
            |        Remote Generation of Continuous Random Variables",
            |        arXiv:1603.05238v1  [cs.IT], 2016.
            |
            |    gumbel(self, a, b)
            |
            |    hypercube_point(self, dims, sizeFromCenter=1)
            |        Generates an independent and uniform random point on the surface of a 'dims'-
dimensional
            |        hypercube (square, cube, etc.)
            |        centered at the origin.
            |
            |    hypergeometric(self, trials, ones, count)
            |
            |    hypersphere_point(self, dims, radius=1)
            |        Generates an independent and uniform random point on the surface of a 'dims'-
dimensional
            |        hypersphere (circle, sphere, etc.)
            |        centered at the origin.
            |
            |    integersWithSum(self, n, total)
            |        Returns a list of 'n' integers 0 or greater that sum to 'total'.
            |        The combination is chosen uniformly at random among all
            |        possible combinations.
            |
            |    integers_from_pdf(self, pdf, mn, mx, n=1)
            |        Generates one or more random integers from a discrete probability
            |        distribution expressed as a probability density
            |        function (PDF), which is also called the probability mass
            |        function for discrete distributions.  The random integers
            |        will be in the interval [mn, mx].  `n` random integers will be
            |        generated. `pdf` is the PDF; it takes one parameter and returns,
            |        for that parameter, a weight indicating the relative likelihood
            |        that a random integer will equal that parameter.
            |        The area under the "curve" of the PDF need not be 1.
            |        By default, `n` is 1.
            |
            |    integers_from_u01(self, u01, pmf)
            |        Transforms one or more random numbers into numbers
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|      (called quantiles) that
|      follow a discrete distribution, assuming the distribution
|          produces only integers 0 or greater.
|            - `u01` is a list of uniform random numbers, in [0, 1].
|            - `pmf` is the probability mass function (PMF)
|            of the discrete distribution; it takes one parameter and returns,
|            for that parameter, the probability that a random number is
|            equal to that parameter (each probability is in the interval [0, 1]).
|            The area under the PMF must be 1; it
|            is not enough for the PMF to be correct up to a constant.
|
|  intsInRangeSortedWithSum(self, numSamples, numPerSample, mn, mx, sum)
|      Generates one or more combinations of
|       'numPerSample' numbers each, where each
|       combination's numbers sum to 'sum' and are listed
|       in sorted order, and each
|       number is in the interval '[mn, mx]'.
|        The combinations are chosen uniformly at random.
|          'mn', 'mx', and
|       'sum' may not be negative.  Returns an empty
|       list if 'numSamples' is zero.
|        The algorithm is thanks to a _Stack Overflow_
|      answer (`questions/61393463`) by John McClane.
|      Raises an error if there is no solution for the given
|      parameters.
|
|  intsInRangeWithSum(self, numSamples, numPerSample, mn, mx, sum)
|      Generates one or more combinations of
|       'numPerSample' numbers each, where each
|       combination's numbers sum to 'sum' and are listed
|       in any order, and each
|       number is in the interval '[mn, mx]'.
|        The combinations are chosen uniformly at random.
|          'mn', 'mx', and
|       'sum' may not be negative.  Returns an empty
|       list if 'numSamples' is zero.
|        The algorithm is thanks to a _Stack Overflow_
|      answer (`questions/61393463`) by John McClane.
|      Raises an error if there is no solution for the given
|      parameters.
|
|  intsInRangesWithSum(self, numSamples, ranges, total)
|      Generates one or more combinations of
|       'len(ranges)' numbers each, where each
|       combination's numbers sum to 'total', and each number
|       has its own valid range.  'ranges' is a list of valid ranges
|       for each number; the first item in each range is the minimum
|       value and the second is the maximum value.  For example,
|       'ranges' can be [[1,4],[3,5],[2,6]], which says that the first
|       number must be in the interval [1, 4], the second in [3, 5],
|       and the third in [2, 6].
|        The combinations are chosen uniformly at random.
|          Neither the integers in the 'ranges' list nor
|       'total' may be negative.  Returns an empty
|       list if 'numSamples' is zero.
|        This is a modification I made to an algorithm that
|          was contributed in a _Stack Overflow_
|      answer (`questions/61393463`) by John McClane.
|      Raises an error if there is no solution for the given
|      parameters.
|
|  kth_smallest_of_n_u01(self, k, n)
```

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|         Generates the kth smallest number among n random numbers
|         in the interval [0, 1].
|
|  kthsmallest(self, n, k, b)
|         Generates the 'k'th smallest 'b'-bit uniform random
|         number out of 'n' of them.
|
|  kthsmallest_psrn(self, n, k)
|         Generates the 'k'th smallest 'b'-bit uniform random
|         number out of 'n' of them; returns the result in
|         the form of a uniform partially-sampled random number.
|
|  latlon(self)
|         Generates an independent and uniform random latitude and
|         longitude, in radians.  West and south coordinates
|         are negative.
|
|  lognormal(self, mu=0.0, sigma=0.0)
|
|  lower_bound_copula(self)
|
|  mcmc(self, pdf, n)
|         Generates 'n' random numbers that follow
|         the probability density given in 'pdf' using
|         a Markov-chain Monte Carlo algorithm, currently
|         Metropolis--Hastings.  The resulting random numbers
|         are not independent, but are often close to
|         being independent.  'pdf' takes one number as
|         a parameter and returns a number 0 or greater.
|         The area under the curve (integral) of 'pdf'
|         need not be equal to 1.
|
|  mcmc2(self, pdf, n)
|         Generates 'n' pairs of random numbers that follow
|         the probability density given in 'pdf' using
|         a Markov-chain Monte Carlo algorithm, currently
|         Metropolis--Hastings.  The resulting random pairs
|         are not independent, but are often close to
|         being independent.  'pdf' takes one parameter,
|         namely, a list of two numbers giving a sampled
|         point and returns a number 0 or greater.
|         The volume under the surface (integral) of 'pdf'
|         need not be equal to 1.
|
|  monte_carlo_integrate(self, func, bounds, samples=1000)
|         Estimates the integral (volume) of a function within the
|         given bounds using Monte Carlo integration, which generates
|         an estimate using the help of randomization.
|         func - Function to integrate.  Takes the same number
|            of parameters as the length of bounds.
|         bounds - Bounds of integration at each dimension.
|            An N-length array of arrays.  Each array in turn
|            contains two items: the lower bound and upper bound
|            for that dimension.
|         samples - Number of times to sample the bounds of
|            integration randomly.  The default is 1000 samples.
|         Returns an array containing two items: the estimated
|         integral and the standard error.
|
|  moyal(self, mu=0, sigma=1)
|         Sample from a Moyal distribution, using the
|         method given in C. Walck, "Handbook on
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 |       Statistical Distributions for Experimentalists",
 |       pp. 93-94.
 |
 |  multinomial(self, trials, weights)
 |
 |  multinormal(self, mu, cov)
 |
 |  multinormal_n(self, mu, cov, n=1)
 |
 |  multipoisson(self, firstmean, othermeans)
 |       Multivariate Poisson distribution (as found in Mathematica).
 |
 |  multivariate_t(self, mu, cov, df)
 |       Multivariate t-distribution, mu is the mean (can be None),
 |       cov is the covariance matrix, and df is the degrees of freedom.
 |
 |  negativeMultinomial(self, succ, failures)
 |       Negative multinomial distribution.
 |
 |       Models the number of failures of one or more
 |       kinds before a given number of successes happens.
 |       succ: Number of successes.
 |       failures: Contains probabilities for each kind of failure.
 |       The sum of probabilities must be less than 1.
 |       Returns: A list containing a random number
 |       of failures of each kind of failure.
 |
 |  negativebinomial(self, successes, p)
 |
 |  negativebinomialint(self, successes, px, py)
 |       Generates a negative binomial random number, defined
 |       here as the number of failures before 'successes' many
 |       successful trials, where the probability of success in
 |       each trial is px/py.
 |
 |  nonzeroIntegersWithSum(self, n, total)
 |       Returns a list of 'n' integers greater than 0 that sum to 'total'.
 |       The combination is chosen uniformly at random among all
 |       possible combinations.
 |
 |  normal(self, mu=0.0, sigma=1.0)
 |       Generates a normally-distributed random number.
 |
 |  numbersWithSum(self, count, sum=1.0)
 |
 |  numbers_from_cdf(self, cdf, mn, mx, n=1)
 |       Generates one or more random numbers from a continuous probability
 |       distribution by numerically inverting its cumulative
 |       distribution function (CDF).
 |
 |       - cdf: The CDF; it takes one parameter and returns,
 |       for that parameter, the probability that a random number will
 |       be less than or equal to that parameter.
 |       - mn, mx: Sampling domain.  The random number
 |       will be in the interval [mn, mx].
 |       - n: How many random numbers to generate. Default is 1.
 |
 |  numbers_from_dist(self, pdf, mn=0, mx=1, n=1, bitplaces=53)
 |       Generates 'n' random numbers that follow a continuous
 |       distribution in an interval [mn, mx].  The distribution's
 |       PDF (probability density function) must be bounded from above
 |       (have a finite value) and be continuous almost everywhere
```

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        |           in the interval.  Implements section 4 of Devroye and Gravel,
        |           "The expected bit complexity of the von Neumann rejection
        |           algorithm", arXiv:1511.02273v2  [cs.IT], 2016.
        |           - 'n' is the number of random numbers to generate.  Default is 1.
        |           - 'pdf' is a procedure that takes three arguments: xmin, xmax, bitplaces,
        |             and returns an array of two items: the greatest lower bound of f(x) anywhere
        |             in the interval [xmin, xmax] (where f(x) is the PDF), and the least upper
        |             bound of f(x) anywhere there.  Both bounds are multiples of 2^-bitplaces.
        |           - 'bitplaces' is an accuracy expressed as a number of bits after the
        |             binary point. The random number will be a multiple of 2^-bitplaces,
        |             or have a smaller granularity. Default is 53.
        |           - 'mn' and 'mx' express the interval.  Both are optional and
        |             are set to 0 and 1, respectively, by default.
        |
        |   numbers_from_dist_inversion(self, icdf, n=1, digitplaces=53, base=2)
        |           Generates 'n' random numbers that follow a continuous
        |           or discrete probability distribution, using the inversion method.
        |           Implements section 5 of Devroye and Gravel,
        |           "Sampling with arbitrary precision", arXiv:1502.02539v5 [cs.IT], 2015.
        |           - 'n' is the number of random numbers to generate.  Default is 1.
        |           - 'icdf' is a procedure that takes three arguments: u, ubits, digitplaces,
        |             and returns a number within base^-digitplaces of the True inverse
        |             CDF (inverse cumulative distribution function, or quantile function)
        |             of u/base^ubits, and is monotonic for a given value of `digitplaces`.
        |           - 'digitplaces' is an accuracy expressed as a number of digits after the
        |             point. Each random number will be a multiple of base^-digitplaces,
        |             or have a smaller granularity. Default is 53.
        |           - base is the digit base in which the accuracy is expressed. Default is 2
        |             (binary). (Note that 10 means decimal.)
        |
        |   numbers_from_pdf(self, pdf, mn, mx, n=1, steps=100)
        |           Generates one or more random numbers from a continuous probability
        |           distribution expressed as a probability density
        |           function (PDF).  The random number
        |           will be in the interval [mn, mx].  `n` random numbers will be
        |           generated. `pdf` is the PDF; it takes one parameter and returns,
        |           for that parameter, a weight indicating the relative likelihood
        |            that a random number will be close to that parameter. `steps`
        |           is the number of subintervals between sample points of the PDF.
        |           The area under the curve of the PDF need not be 1.
        |           By default, `n` is 1 and `steps` is 100.
        |
        |   numbers_from_u01(self, u01, pdf, cdf, mn, mx, ures=None)
        |           Transforms one or more random numbers into numbers
        |           (called quantiles) that follow a continuous probability distribution, based on
its PDF
        |           (probability density function) and/or its CDF (cumulative distribution
        |           function).
        |
        |           - u01: List of uniform random numbers in [0, 1] that will be
        |           transformed into numbers that follow the distribution.
        |           - pdf: The PDF; it takes one parameter and returns,
        |           for that parameter, the relative probability that a
        |           random number close to that number is chosen.  The area under
        |           the PDF need not be 1 (this method works even if the PDF
        |           is only known up to a normalizing constant). Optional if a CDF is given.
        |           - cdf: The CDF; it takes one parameter and returns,
        |           for that parameter, the probability that a random number will
        |           be less than or equal to that parameter. Optional if a PDF is given.
        |           For best results, the CDF should be
        |           monotonically increasing everywhere in the
        |           interval [xmin, xmax] and must output values in [0, 1];
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|         for best results, the CDF should
|         be increasing everywhere in [xmin, xmax].
|         - mn, mx: Sampling domain.  The random number
|         will be in the interval [mn, mx].  For best results,
|         the range given by mn and mx should cover all or
|         almost all of the distribution.
|         - ures - Maximum approximation error tolerable, or
|         "u-resolution".  Default is 10^-8. The underlying sampler's approximation
|         error will generally be less than this tolerance, but this is not guaranteed.
|         Currently used only if a
|         PDF is given.
|
|  pareto(self, minimum, alpha)
|
|  partialshuffle(self, list, k)
|         Does a partial shuffle of
|         a list's items (stops when 'k' items
|         are shuffled); the shuffled items
|         will appear at the end of the list.
|         Returns 'list'.
|
|  piecewise_linear(self, values, weights)
|
|  piecewise_linear_n(self, values, weights, n=1)
|
|  poisson(self, mean)
|         Generates a random number following a Poisson distribution.
|
|  poissonint(self, mx, my)
|         Generates a random number following a Poisson distribution with mean mx/my.
|
|  polya_int(self, sx, sy, px, py)
|         Generates a negative binomial (Polya) random number, defined
|         here as the number of failures before 'successes' many
|         successful trials (sx/sy), where the probability of success in
|         each trial is px/py.
|
|  powerlognormal(self, p, sigma=1.0)
|         Power lognormal distribution, as described in NIST/SEMATECH
|         e-Handbook of Statistical Methods, [http://www.itl.nist.gov/div898/handbook/,]
(http://www.itl.nist.gov/div898/handbook/,)
|         accessed Jun. 9, 2018, sec. 1.3.6.6.14.
|
|  powernormal(self, p)
|         Power normal distribution, as described in NIST/SEMATECH
|         e-Handbook of Statistical Methods, [http://www.itl.nist.gov/div898/handbook/,]
(http://www.itl.nist.gov/div898/handbook/,)
|         accessed Jun. 9, 2018, sec. 1.3.6.6.13.
|
|  product_copula(self, n=2)
|
|  randbit(self)
|
|  randbits(self, n)
|         Generates an n-bit random integer.
|
|  randomwalk_posneg1(self, n)
|         Random walk of uniform positive and negative steps.
|
|  randomwalk_u01(self, n)
|         Random walk of uniform 0-1 random numbers.
|
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```
|  rayleigh(self, a)
|      Generates a random number following a Rayleigh distribution.
|
|  rndint(self, maxInclusive)
|
|  rndint_fastdiceroller(self, maxInclusive)
|
|  rndintexc(self, maxExclusive)
|
|  rndintexcrange(self, minInclusive, maxExclusive)
|
|  rndintrange(self, minInclusive, maxInclusive)
|
|  rndrange(self, minInclusive, maxInclusive)
|
|  rndrangemaxexc(self, minInclusive, maxExclusive)
|
|  rndrangeminexc(self, mn, mx)
|
|  rndrangeminmaxexc(self, mn, mx)
|
|  rndu01(self)
|
|  rndu01oneexc(self)
|
|  rndu01zeroexc(self)
|
|  rndu01zerooneexc(self)
|
|  sample(self, list, k)
|
|  sattolo(self, list)
|      Puts the elements of 'list' in random order, choosing
|      from among all cyclic permutations (Sattolo's algorithm).
|      Returns 'list'.
|
|  shell_point(self, dims, outerRadius=1, innerRadius=0.5)
|      Generates an independent and uniform random point inside a 'dims'-dimensional
|      spherical shell (donut, hollow sphere, etc.)
|      centered at the origin.
|
|  shuffle(self, list)
|      Puts the elements of 'list' in random order (does an
|      in-place shuffle).  Returns 'list'.
|
|  simplex_point(self, points)
|      Generates an independent and uniform random point on the surface of an N-
dimensional
|      simplex (line segment, triangle, tetrahedron, etc.)
|      with the given coordinates.
|
|  slicesample(self, pdf, n, xstart=0.1)
|      Slice sampling of R. M. Neal.
|      Generates 'n' random numbers that follow
|      the probability density given in 'pdf' using
|      slice sampling.  The resulting random numbers
|      are not independent, but are often close to
|        being independent.  'pdf' takes one number as
|        a parameter and returns a number 0 or greater.
|        The area under the curve (integral) of 'pdf'
|        need not be equal to 1. 'xstart' should be
|      chosen such that `pdf(xstart)>0`.
```

```
 |
 |  spsa_minimize(self, func, guess, iterations=200, constrain=None, a=None, c=None,
acap=None)
 |      Tries to find a choice of parameters that minimizes the value
 |      of a scoring function, also called the objective function or loss
 |      function, starting from an initial guess.  This method uses an
 |      algorithm called "simultaneous perturbation
 |      stochastic approximation", which is a randomized
 |      search for the minimum value of the objective function.
 |      func - Objective function, a function that calculates a score for the
 |       given array of parameters and returns that score.  The score is a
 |       single number; the lower the score, the better.
 |       The score can be negative.  (Note that the problem of maximizing
 |       the score is the same as minimizing it except
 |       that the score's sign is reversed at the end.)
 |      guess - Initial guess for the best choice of parameters.  This is an
 |       array of parameters, each of which is a number. This array has
 |       as many items as the array passed to 'func'.
 |      iterations - Maximum number of iterations in which to run the
 |       optimization process.  Default is 200.
 |      constrain - Optional. A function that takes the given array of
 |       parameters and constrains them to fit the bounds of a valid
 |       array of parameters. This function modifies the array in place.
 |      a - Optional.  A setting used in the optimization process; greater than 0.
 |      c - Optional.  A setting used in the optimization process; greater than 0. As a
guideline,
 |          'c' is about equal to the "standard deviation of the measurement noise"
 |          for several measurements at the initial guess, and is a "small positive
 |          number" if measurements are noise-free (Spall 1998).  Default
 |          is 0.001.
 |      acap - Optional.  A setting used in the optimization process; an
 |          integer greater than 0.
 |
 |  stable(self, alpha, beta)
 |      Generates a random number following a stable distribution.
 |
 |  stable0(self, alpha, beta, mu=0, sigma=1)
 |      Generates a random number following a 'type 0' stable distribution.
 |
 |  surface_point(self, f, bounds, ngrad, gmax)
 |      Generates a uniform random point on
 |          a parametric surface, using a rejection
 |          approach developed by Williamson, J.F.,
 |          "Random selection of points distributed on
 |          curved surfaces", Physics in Medicine & Biology 32(10), 1987.
 |      - f: Takes two parameters (u and v) and returns
 |        a 3-element array expressing
 |        a 3-dimensional position at the given point.
 |      - bounds: Two 2-element arrays expressing bounds
 |        for u and v.  Of the form [[umin, umax], [vmin,
 |        vmax]].
 |      - ngrad: Takes two parameters (u and v) and returns
 |        the norm of the gradient (stretch factor)
 |        at the given point.  Can be None, in which
 |        the norm-of-gradient is calculated numerically.
 |      - gmax: Maximum norm-of-gradient
 |        for entire surface.
 |
 |  t_copula(self, cov, df)
 |      Multivariate t-copula. 'cov' is the covariance matrix
 |      and 'df' is the degrees of freedom.
 |
```

```
 |  triangular(self, startpt, midpt, endpt)
 |
 |  truncnormal(randgen, a, b)
 |      Samples from a truncated normal distribution in [a, b]; this method is
 |      designed to sample from either tail of that distribution.
 |
 |      Reference:
 |      Botev, Z. and L'Ecuyer, P., 2019. Simulation from the Tail of the
 |      Univariate and Multivariate Normal Distribution. In _Systems
 |      Modeling: Methodologies and Tools_ (pp. 115-132). Springer, Cham.
 |
 |  upper_bound_copula(self, n=2)
 |
 |  vonmises(self, mean, kappa)
 |
 |  weibull(self, a, b)
 |      Generates a Weibull-distributed random number.
 |
 |  weighted_choice(self, weights)
 |
 |  weighted_choice_inclusion(self, weights, n)
 |      Chooses a random sample of `n` indices from a list of items (whose weights are
given as `weights`), such that the chance that index `k` is in the sample is given as
`weights[k]*n/Sum(weights)`.  It implements the splitting method found in pp. 73-74 in
"Algorithms of sampling with equal or unequal probabilities",
www.eustat.eus/productosServicios/52.1_Unequal_prob_sampling.pdf .
 |
 |  weighted_choice_n(self, weights, n=1)
 |
 |  wiener(self, st, en, step=1.0, mu=0.0, sigma=1.0)
 |      Generates random numbers following a Wiener
 |      process (Brownian motion). Each element of the return
 |      value contains a timestamp and a random number in that order.
 |
 |  zero_or_one(self, px, py)
 |      Returns 1 at probability px/py, 0 otherwise.
 |
 |  zero_or_one_exp_minus(self, x, y)
 |      Generates 1 with probability exp(-px/py); 0 otherwise.
 |      Reference:
 |      Canonne, C., Kamath, G., Steinke, T., "The Discrete Gaussian
 |      for Differential Privacy", arXiv:2004.00010 [cs.DS], 2020.
 |
 |  zero_or_one_power(self, px, py, n)
 |      Generates 1 with probability (px/py)^n (where n can be positive, negative, or
zero); 0 otherwise.
 |
 |  zero_or_one_power_ratio(self, px, py, nx, ny)
 |      Generates 1 with probability (px/py)^(nx/ny) (where nx/ny can be positive,
negative, or zero); 0 otherwise.
 |
 |  ----------------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |      dictionary for instance variables (if defined)
 |
 |  __weakref__
 |      list of weak references to the object (if defined)
 |
 |  ----------------------------------------------------------------------
 |  Data and other attributes defined here:
```

```
 |
 |  FPPRECISION = 53
 |
 |  FPRADIX = 2
 |
 |  MINEXPONENT = -1074

class RatioOfUniformsTiling(builtins.object)
 |  Produces a tiling for the purposes
 |      of fast sampling from a probability distribution via the
 |      ratio of uniforms method.
 |
 |  - pdf: The probability density function (PDF); it takes one parameter and returns,
 |      for that parameter, the relative probability that a
 |      random number close to that number is chosen.  The area under
 |      the PDF need not be 1; this method works even if the PDF
 |      is only known up to a normalizing constant, and even if
 |      the distribution has infinitely extending tails to the left and/or right.
 |      However, for the ratio of uniforms method to work, both pdf(x) and
 |      x*x*pdf(x) must be bounded from above (thus, if the distribution has
 |      tails, they must drop off at a faster than quadratic rate).
 |  - mode: X-coordinate of the PDF's highest peak or one of them,
 |      or a location close to it.  Optional; default is 0.
 |  - y0, y1: Bounding coordinates for the ratio-of-uniforms tiling.
 |      For this class to work, y0 <= min( x*sqrt(pdf(x)) ) and
 |      y1 >= max( x*sqrt(pdf(x)) ) for all x.  Optional; the default is y0=-10, y1=10.
 |  - cycles - Number of recursion cycles in which to split tiles
 |      for the ratio-of-uniforms tiling.  Default is 8.
 |
 |   Additional improvements not yet implemented:
 |   Generalized ratio-of-uniforms in Hörmann et al., "Automatic
 |   Nonuniform Random Variate Generation", 2004.
 |
 |   References:
 |   Section IV.7 of Devroye, L., "Non-Uniform Random Variate Generation", 1986.
 |   Section 4.5 of Fulger, D., "From phenomenological modelling of anomalous
 |   diffusion through continuous-time random walks and fractional
 |   calculus to correlation analysis of complex systems", dissertation,
 |   Philipps-Universität Marburg, 2009.
 |
 |   Methods defined here:
 |
 |   __init__(self, pdf, mode=0, y0=-10, y1=10, cycles=8)
 |       Initialize self.  See help(type(self)) for accurate signature.
 |
 |   codegen(self, name, pdfcall=None)
 |       Generates Python code that samples
 |               (approximately) from the distribution estimated
 |               in this class.  Idea from Leydold, et al.,
 |               "An Automatic Code Generator for
 |               Nonuniform Random Variate Generation", 2001.
 |       - name: Distribution name.  Generates a Python method called
 |         sample_X where X is the name given here (samples one
 |         random number).
 |       - pdfcall: Name of the method representing pdf (for more information,
 |         see the __init__ method of this class).  Optional; if not given
 |         the name is pdf_X where X is the name given in the name parameter.
 |
 |   maybeAppend(self, newtiles, xmn, xmx, ymn, ymx, depth=0)
 |
 |   sample(self, rg, n=1)
 |       Generates random numbers that (approximately) follow the
```

```
    |             distribution modeled by this class.
    |         - n: The number of random numbers to generate.
    |         Returns a list of 'n' random numbers.
    |
    |  svg(self)
    |
    |  ----------------------------------------------------------------
    |  Data descriptors defined here:
    |
    |  __dict__
    |      dictionary for instance variables (if defined)
    |
    |  __weakref__
    |      list of weak references to the object (if defined)

class SortedAliasMethod(builtins.object)
    |  Implements a weighted sampling table
    |  where each weight must be in sorted
    |  order (ascending or descending).
    |  When many entries are in the table,
    |  the initialization is faster than with
    |  FastLoadedDiceRoller or VoseAlias.  Reference:
    |  K. Bringmann and K. Panagiotou, "Efficient Sampling
    |  Methods for Discrete Distributions." In: Proc. 39th
    |  International Colloquium on Automata, Languages,
    |  and Programming (ICALP'12), 2012.
    |  -  p: List of weights, in sorted order (ascending or
    |        descending).
    |
    |  Methods defined here:
    |
    |  __init__(self, p)
    |      Initialize self.  See help(type(self)) for accurate signature.
    |
    |  next(self, rg)
    |
    |  ----------------------------------------------------------------
    |  Data descriptors defined here:
    |
    |  __dict__
    |      dictionary for instance variables (if defined)
    |
    |  __weakref__
    |      list of weak references to the object (if defined)

class VoseAlias(builtins.object)
    |  Implements Vose's version of the alias sampler, which chooses a random number in [0,
n)
    |  where the probability that each number is chosen is weighted.  The 'weights' is the
    |  list of weights each 0 or greater; the higher the weight, the greater
    |  the probability.  This sampler supports integer or non-integer weights.
    |
    |  Reference:
    |  Vose, Michael D. "A linear algorithm for generating random numbers with a given
    |  distribution." IEEE Transactions on software engineering 17, no. 9 (1991): 972-975.
    |
    |  Methods defined here:
    |
    |  __init__(self, weights)
    |      Initialize self.  See help(type(self)) for accurate signature.
    |
    |  next(self, randgen)
```

```
        |
        | -----------------------------------------------------------------
        | Data descriptors defined here:
        |
        | __dict__
        |     dictionary for instance variables (if defined)
        |
        | __weakref__
        |     list of weak references to the object (if defined)

FUNCTIONS
    numericalTable(func, x, y, n=100)

FILE
    /home/rooster/Documents/SharpDevelopProjects/peteroupc.github.io/randomgen.py


Help on module fixed:

NAME
    fixed

CLASSES
    builtins.object
        Fixed

    class Fixed(builtins.object)
     |  Fixed-point numbers, represented using integers that store multiples
     |  of 2^-BITS.  They are not necessarily faster than floating-point numbers, nor
     |  do they necessarily have the same precision or resolution of floating-point
     |  numbers.  The main benefit of fixed-point numbers is that they improve
     |  determinism for applications that rely on non-integer real numbers (notably
     |  simulations and machine learning applications), in the sense that the operations
     |  given here deliver the same answer for the same input across computers,
     |  whereas floating-point numbers have a host of problems that make repeatable
     |  results difficult, including differences in their implementation, rounding
     |  behavior, and order of operations, as well as nonassociativity of
     |  floating-point numbers.
     |
     |  The operations given here are not guaranteed to be "constant-time"
     |  (non-data-dependent and branchless) for all relevant inputs.
     |
     |  Any copyright to this file is released to the Public Domain.  In case this is not
     |  possible, this file is also licensed under Creative Commons Zero version 1.0.
     |
     |  Methods defined here:
     |
     |  __abs__(self)
     |
     |  __add__(a, b)
     |
     |  __cmp__(self, other)
     |
     |  __div__(a, b)
     |
     |  __eq__(self, other)
     |      Return self==value.
     |
     |  __float__(a)
     |
     |  __floordiv__(a, b)
     |
     |  __ge__(self, other)
```

```
 |      Return self>=value.
 |
 |  __gt__(self, other)
 |      Return self>value.
 |
 |  __init__(self, i)
 |      Initialize self.  See help(type(self)) for accurate signature.
 |
 |  __int__(a)
 |
 |  __le__(self, other)
 |      Return self<=value.
 |
 |  __lt__(self, other)
 |      Return self<value.
 |
 |  __mod__(a, b)
 |
 |  __mul__(a, b)
 |
 |  __ne__(self, other)
 |      Return self!=value.
 |
 |  __neg__(self)
 |
 |  __pos__(self)
 |
 |  __rdiv__(a, b)
 |
 |  __repr__(self)
 |      Return repr(self).
 |
 |  __rtruediv__(a, b)
 |
 |  __str__(self)
 |      Return str(self).
 |
 |  __sub__(a, b)
 |
 |  __truediv__(a, b)
 |
 |  acos(a)
 |      Calculates an approximation of the inverse cosine of the given number.
 |
 |  asin(a)
 |      Calculates an approximation of the inverse sine of the given number.
 |
 |  atan2(y, x)
 |      Calculates the approximate measure, in radians, of the angle formed by the
 |      X axis and a line determined by the origin and the given coordinates of a 2D
 |      point.  This is also known as the inverse tangent.
 |
 |  cos(a)
 |      Calculates the approximate cosine of the given angle; the angle is in radians.
 |      For the fraction size used by this class, this method is accurate to within
 |      1 unit in the last place of the correctly rounded result for all inputs
 |      in the range [-pi*2, pi*2].
 |      This method's accuracy decreases beyond that range.
 |
 |  exp(a)
 |      Calculates an approximation of e (base of natural logarithms) raised
 |      to the power of this number.  May raise an error if this number
```

```
|      is extremely high.
|
|  floor(a)
|
|  log(a)
|      Calculates an approximation of the natural logarithm of this number.
|
|  pow(a, b)
|      Calculates an approximation of this number raised to the power of another number.
|
|  round(a)
|
|  sin(a)
|      Calculates the approximate sine of the given angle; the angle is in radians.
|      For the fraction size used by this class, this method is accurate to within
|      1 unit in the last place of the correctly rounded result for all inputs
|      in the range [-pi*2, pi*2].
|      This method's accuracy decreases beyond that range.
|
|  sqrt(a)
|      Calculates an approximation of the square root of the given number.
|
|  tan(a)
|      Calculates the approximate tangent of the given angle; the angle is in radians.
|      For the fraction size used by this class, this method is accurate to within
|      2 units in the last place of the correctly rounded result for all inputs
|      in the range [-pi*2, pi*2].
|      This method's accuracy decreases beyond that range.
|
|  ----------------------------------------------------------------------
|  Static methods defined here:
|
|  v(i)
|      Converts a string, integer, Decimal, or other number type into
|      a fixed-point number.  If the parameter is a Fixed, returns itself.
|      If the given number is a non-integer, returns the closest value to
|      a Fixed after rounding using the round-to-nearest-ties-to-even
|      rounding mode.  The parameter is recommended to be a string
|      or integer, and is not recommended to be a `float`.
|
|  ----------------------------------------------------------------------
|  Data descriptors defined here:
|
|  __dict__
|      dictionary for instance variables (if defined)
|
|  __weakref__
|      list of weak references to the object (if defined)
|
|  ----------------------------------------------------------------------
|  Data and other attributes defined here:
|
|  ArcTanBitDiff = 9
|
|  ArcTanFrac = 29
|
|  ArcTanHTable = [0, 294906490, 137123709, 67461703, 33598225, 16782680,...
|
|  ArcTanTable = [421657428, 248918914, 131521918, 66762579, 33510843, 16...
|
|  BITS = 20
|
```

```
      |   ExpK = 648270061
      |
      |   HALF = 524288
      |
      |   HalfPiArcTanBits = 843314856
      |
      |   HalfPiBits = 1647099
      |
      |   HalfPiHighRes = 13049665332824301121333988301986179
      |
      |   HighResFrac = 116
      |
      |   Ln2ArcTanBits = 372130559
      |
      |   Log2Bits = 726817
      |
      |   LogMin = 157286.4
      |
      |   MASK = 1048575
      |
      |   PiAndHalfHighRes = 39148995998472903364001966790595958538
      |
      |   PiArcTanBits = 1686629713
      |
      |   PiBits = 3294199
      |
      |   PiHighRes = 26099330665648602242667977860397232359
      |
      |   QuarterPiArcTanBits = 421657428
      |
      |   SinCosK = 326016435
      |
      |   TwoTimesPiArcTanBits = 3373259426
      |
      |   TwoTimesPiBits = 6588397
      |
      |   TwoTimesPiHighRes = 52198661331297204485335955207944718
      |
      |   __hash__ = None
FILE
    /home/rooster/Documents/SharpDevelopProjects/peteroupc.github.io/fixed.py


Help on module bernoulli:

NAME
    bernoulli

CLASSES
    builtins.object
        Bernoulli
        DiceEnterprise

    class Bernoulli(builtins.object)
     |  This class contains methods that generate Bernoulli random numbers,
     |     (either 1 or heads with a given probability, or 0 or tails otherwise).
     |     This class also includes implementations of so-called "Bernoulli factories",
algorithms
     |  that turn coins biased one way into coins biased another way.
     |  Written by Peter O.
     |
     |  References:
```

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| atomic regeneration with application to Sequential Monte Carlo,
| arXiv:1407.5770v1 [stat.CO]
|
| Methods defined here:
|
| __init__(self)
| Creates a new instance of the Bernoulli class.
|
| a_bag_div_b_bag(selfnumerator, numbag, intpart, bag)
| Simulates (numerator+numbag)/(intpart+bag).
|
| a_div_b_bag(self, numerator, intpart, bag)
| Simulates numerator/(intpart+bag).
|
| add(self, f1, f2, eps=Fraction(1, 20))
| Addition Bernoulli factory: B(p), B(q) => B(p+q) (Dughmi et al. 2017)
| - f1, f2: Functions that return 1 if heads and 0 if tails.
| - eps: A Fraction in (0, 1). eps must be chosen so that p+q <= 1 - eps,
| where p and q are the probability of heads for f1 and f2, respectively.
|
| alt_series(self, f, series)
| Alternating-series Bernoulli factory: B(p) -> B(s[0] - s[1]*p + s[2]*p^2 - ...)
| (Łatuszyński et al. 2011).
| - f: Function that returns 1 if heads and 0 if tails.
| - series: Object that generates each coefficient of the series starting with the
first.
| Each coefficient must be less than or equal to the previous and all of them
must
| be 1 or less.
| Implements the following two methods: reset() resets the object to the first

```
|       coefficient; and next() generates the next coefficient.
|
| arctan_n_div_n(self, f)
|     Arctan div N: B(p) -> B(arctan(p)/p). Uses a uniformly-fast special case of
|     the two-coin Bernoulli factory, rather than the even-parity construction in
|     Flajolet's paper, which is not uniformly fast.
|     Reference: Flajolet et al. 2010.
|      - f: Function that returns 1 if heads and 0 if tails.
|
| bernoulli_x(self, f, x)
|     Bernoulli factory with a given probability: B(p) => B(x) (Mendo 2019).
|         Mendo calls Bernoulli factories "non-randomized" if their randomness
|         is based entirely on the underlying coin.
|     - f: Function that returns 1 if heads and 0 if tails.
|     - x: Desired probability, in [0, 1].
|
| bernstein(self, f, alpha)
|     Polynomial Bernoulli factory: B(p) => B(Bernstein(alpha))
|         (Goyal and Sigman 2012).
|     - f: Function that returns 1 if heads and 0 if tails.
|     - alpha: List of Bernstein coefficients for the polynomial (when written
|        in Bernstein form),
|        whose degree is this list's length minus 1.
|        For this to work, each coefficient must be in [0, 1].
|
| coin(self, c)
|     Convenience method to generate a function that returns
|     1 (heads) with the given probability c (which must be in [0, 1])
|     and 0 (tails) otherwise.
|
| complement(self, f)
|     Complement (NOT): B(p) => B(1-p) (Flajolet et al. 2010)
|     - f: Function that returns 1 if heads and 0 if tails.
|
| conditional(self, f1, f2, f3)
|     Conditional: B(p), B(q), B(r) => B((1-r)*q+r*p)  (Flajolet et al. 2010)
|     - f1, f2, f3: Functions that return 1 if heads and 0 if tails.
|
| cos(self, f)
|     Cosine Bernoulli factory: B(p) => B(cos(p)).  Special
|     case of Algorithm3 of reverse-time martingale paper.
|
| disjunction(self, f1, f2)
|     Disjunction (OR): B(p), B(q) => B(p+q-p*q) (Flajolet et al. 2010)
|     - f1, f2: Functions that return 1 if heads and 0 if tails.
|
| divoneplus(self, f)
|     Divided by one plus p: B(p) => B(1/(1+p)), implemented
|             as a special case of the two-coin construction.  Prefer over even-parity
|             for being uniformly fast.
|     - f: Function that returns 1 if heads and 0 if tails.
|     Note that this function is slow as the probability of heads approaches 1.
|
| eps_div(self, f, eps)
|     Bernoulli factory as follows: B(p) -> B(eps/p) (Lee et al. 2014).
|     - f: Function that returns 1 if heads and 0 if tails.
|     - eps: Fraction in (0, 1), must be chosen so that eps < p, where p is
|        the probability of heads.
|
| evenparity(self, f)
|     Even parity: B(p) => B(1/(1+p)) (Flajolet et al. 2010)
|     - f: Function that returns 1 if heads and 0 if tails.
```

```
 |         Note that this function is slow as the probability of heads approaches 1.
 |
 |  exp_minus(self, f)
 |      Exp-minus Bernoulli factory: B(p) -> B(exp(-p)) (Łatuszyński et al. 2011).
 |      - f: Function that returns 1 if heads and 0 if tails.
 |
 |  exp_minus_ext(self, f, c=0)
 |      Extension to the exp-minus Bernoulli factory of (Łatuszyński et al. 2011):
 |      B(p) -> B(exp(-p - c))
 |      To the best of my knowledge, I am not aware
 |              of any article or paper that presents this particular
 |              Bernoulli factory (before my articles presenting
 |              accurate beta and exponential generators).
 |      - f: Function that returns 1 if heads and 0 if tails.
 |      - c: Integer part of exp-minus.  Default is 0.
 |
 |  fill_geometric_bag(self, bag, precision=53)
 |
 |  geometric_bag(self, u)
 |      Bernoulli factory for a uniformly-distributed random number in (0, 1)
 |      (Flajolet et al. 2010).
 |      - u: List that holds the binary expansion, from left to right, of the uniformly-
 |        distributed random number.  Each element of the list is 0, 1, or None (meaning
 |        the digit is not yet known).  The list may be expanded as necessary to put
 |        a new digit in the appropriate place in the binary expansion.
 |
 |  linear(self, f, cx, cy=1, eps=Fraction(1, 20))
 |      Linear Bernoulli factory: B(p) => B((cx/cy)*p) (Huber 2016).
 |      - f: Function that returns 1 if heads and 0 if tails.
 |      - cx, cy: numerator and denominator of c; the probability of heads (p) is
multiplied
 |          by c. c must be 0 or greater. If c > 1, c must be chosen so that c*p <= 1 -
eps.
 |      - eps: A Fraction in (0, 1). If c > 1, eps must be chosen so that c*p <= 1 - eps.
 |
 |  linear_lowprob(self, f, cx, cy=1, m=Fraction(249, 500))
 |      Linear Bernoulli factory which is faster if the probability of heads is known
 |          to be less than half: B(p) => B((cx/cy)*p) (Huber 2016).
 |      - f: Function that returns 1 if heads and 0 if tails.
 |      - cx, cy: numerator and denominator of c; the probability of heads (p) is
multiplied
 |          by c. c must be 0 or greater. If c > 1, c must be chosen so that c*p <= m <
1/2.
 |      - m: A Fraction in (0, 1/2). If c > 1, m must be chosen so that c*p <= m < 1/2.
 |
 |  linear_power(self, f, cx, cy=1, i=1, eps=Fraction(1, 20))
 |      Linear-and-power Bernoulli factory: B(p) => B((p*cx/cy)^i) (Huber 2019).
 |      - f: Function that returns 1 if heads and 0 if tails.
 |      - cx, cy: numerator and denominator of c; the probability of heads (p) is
multiplied
 |          by c. c must be 0 or greater. If c > 1, c must be chosen so that c*p <= 1 -
eps.
 |      - i: The exponent.  Must be an integer and 0 or greater.
 |      - eps: A Fraction in (0, 1). If c > 1, eps must be chosen so that c*p <= 1 - eps.
 |
 |  logistic(self, f, cx=1, cy=1)
 |      Logistic Bernoulli factory: B(p) -> B(cx*p/(cy+cx*p)) or
 |          B(p) -> B((cx/cy)*p/(1+(cx/cy)*p)) (Morina et al. 2019)
 |      - f: Function that returns 1 if heads and 0 if tails.  Note that this function
can
 |          be slow as the probability of heads approaches 0.
 |      - cx, cy: numerator and denominator of c; the probability of heads (p) is
```

```
multiplied
        |           by c. c must be in (0, 1).
        |
        | mean(self, f1, f2)
        |     Mean: B(p), B(q) => B((p+q)/2)  (Flajolet et al. 2010)
        |     - f1, f2: Functions that return 1 if heads and 0 if tails.
        |
        | old_linear(self, f, cx, cy=1, eps=Fraction(1, 20))
        |     Linear Bernoulli factory: B(p) => B((cx/cy)*p). Older algorithm given in (Huber
2014).
        |     - f: Function that returns 1 if heads and 0 if tails.
        |     - cx, cy: numerator and denominator of c; the probability of heads (p) is
multiplied
        |       by c. c must be 0 or greater. If c > 1, c must be chosen so that c*p < 1 - eps.
        |     - eps: A Fraction in (0, 1). If c > 1, eps must be chosen so that c*p < 1 - eps.
        |
        | one_div_pi(self)
        |     Generates 1 with probability 1/pi.
        |     Reference: Flajolet et al. 2010.
        |
        | power(self, f, ax, ay=1)
        |     Power Bernoulli factory: B(p) => B(p^(ax/ay)). (case of (0, 1) provided by
        |      Mendo 2019).
        |     - f: Function that returns 1 if heads and 0 if tails.
        |     - ax, ay: numerator and denominator of the desired power to raise the probability
        |      of heads to. This power must be 0 or greater.
        |
        | powerseries(self, f)
        |     Power series Bernoulli factory: B(p) => B(1 - c(0)*(1-p) + c(1)*(1-p)^2 +
        |      c(2)*(1-p)^3 + ...), where c(i) = `c[i]/sum(c)`) (Mendo 2019).
        |     - f: Function that returns 1 if heads and 0 if tails.
        |     - c: List of coefficients in the power series, all of which must be
        |      non-negative integers.
        |
        | probgenfunc(self, f, rng)
        |     Probability generating function Bernoulli factory: B(p) => B(E[p^x]), where x is
rng()
        |      (Dughmi et al. 2017). E[p^x] is the expected value of p^x and is also known
        |      as the probability generating function.
        |     - f: Function that returns 1 if heads and 0 if tails.
        |     - rng: Function that returns a non-negative integer at random.
        |      Example (Dughmi et al. 2017): if 'rng' is Poisson(lamda) we have
        |      an "exponentiation" Bernoulli factory as follows:
        |      B(p) => B(exp(p*lamda-lamda))
        |
        | product(self, f1, f2)
        |     Product (conjunction; AND): B(p), B(q) => B(p*q)  (Flajolet et al. 2010)
        |     - f1, f2: Functions that return 1 if heads and 0 if tails.
        |
        | randbit(self)
        |     Generates a random bit that is 1 or 0 with equal probability.
        |
        | rndint(self, maxInclusive)
        |
        | rndintexc(self, maxexc)
        |     Returns a random integer in [0, maxexc).
        |
        | simulate(coin, fbelow, fabove, fbound)
        |     Simulates a general factory function defined by two
        |     sequences of polynomials that converge from above and below.
        |     - coin(): Function that returns 1 or 0 with a fixed probability.
        |     - fbelow(n, k): Calculates the Bernstein coordinate (not the value),
```

```
|            or a lower bound, of the degree-n lower polynomial at the point k/n.
|          - fabove(n, k): Calculates the Bernstein coordinate (not the value),
|            or an upper bound, of the degree-n upper polynomial at the point k/n.
|          - fbound(n): Returns a tuple or list specifying the highest value of
|             fbelow and fabove, respectively, for the given n.
|
|  sin(self, f)
|      Sine Bernoulli factory: B(p) => B(sin(p)).  Special
|      case of Algorithm3 of reverse-time martingale paper.
|
|  square(self, f1, f2)
|      Square: B(p) => B(1-p). (Flajolet et al. 2010)
|      - f1, f2: Functions that return 1 if heads and 0 if tails.
|
|  twocoin(self, f1, f2, c1=1, c2=1, beta=1)
|      Two-coin Bernoulli factory: B(p), B(q) =>
|              B(c1*p*beta / (beta * (c1*p+c2*q) - (beta - 1)*(c1+c2)))
|        (Gonçalves et al. 2017, Vats et al. 2020; in Vats et al.,
|         C1,p1 corresponds to cy and C2,p2 corresponds to cx).
|         Logistic Bernoulli factory is a special case with q=1, c2=1, beta=1.
|      - f1, f2: Functions that return 1 if heads and 0 if tails.
|      - c1, c2: Factors to multiply the probabilities of heads for f1 and f2,
respectively.
|      - beta: Early rejection parameter ("portkey" two-coin factory).
|         When beta = 1, the formula simplifies to B(c1*p/(c1*p+c2*q)).
|
|  twofacpower(self, fbase, fexponent)
|      Bernoulli factory B(p, q) => B(p^q).
|      Based on algorithm from (Mendo 2019),
|      but changed to accept a Bernoulli factory
|      rather than a fixed value for the exponent.
|      To the best of my knowledge, I am not aware
|      of any article or paper that presents this particular
|      Bernoulli factory (before my articles presenting
|      accurate beta and exponential generators).
|      - fbase, fexponent: Functions that return 1 if heads and 0 if tails.
|        The first is the base, the second is the exponent.
|
|  zero_or_one(self, px, py)
|      Returns 1 at probability px/py, 0 otherwise.
|
|  zero_or_one_arctan_n_div_n(self, x, y=1)
|      Generates 1 with probability arctan(x/y)*y/x; 0 otherwise.
|         x/y must be in [0, 1]. Uses a uniformly-fast special case of
|      the two-coin Bernoulli factory, rather than the even-parity construction in
|      Flajolet's paper, which is not uniformly fast.
|      Reference: Flajolet et al. 2010.
|
|  zero_or_one_exp_minus(self, x, y)
|      Generates 1 with probability exp(-x/y); 0 otherwise.
|      Reference: Canonne et al. 2020.
|
|  zero_or_one_log1p(self, x, y=1)
|      Generates 1 with probability log(1+x/y); 0 otherwise.
|      Reference: Flajolet et al. 2010.  Uses a uniformly-fast special case of
|      the two-coin Bernoulli factory, rather than the even-parity construction in
|      Flajolet's paper, which is not uniformly fast.
|
|  zero_or_one_pi_div_4(self)
|      Generates 1 with probability pi/4.
|      Reference: Flajolet et al. 2010.
|
```

```
|  zero_or_one_power(self, px, py, n)
|      Generates 1 with probability (px/py)^n (where n can be
|      positive, negative, or zero); 0 otherwise.
|
|  zero_or_one_power_ratio(self, px, py, nx, ny)
|      Generates 1 with probability (px/py)^(nx/ny) (where nx/ny can be
|      positive, negative, or zero); 0 otherwise.
|
|  ----------------------------------------------------------------------
|  Data descriptors defined here:
|
|  __dict__
|      dictionary for instance variables (if defined)
|
|  __weakref__
|      list of weak references to the object (if defined)

class DiceEnterprise(builtins.object)
|  Implements the Dice Enterprise algorithm for
|  turning loaded dice with unknown bias into loaded dice
|  with a different bias.  Specifically, it supports specifying
|  the probability that the output die will land on a given
|  number, as a polynomial function of the input die's bias.
|  The case of biased coins to biased coins is also called
|  the Bernoulli factory problem; this class allows the output
|  coin's bias to be specified as a polynomial function of the
|  input coin's bias.
|
|  Reference: Morina, G., Łatuszyński, K., et al., "From the
|  Bernoulli Factory to a Dice Enterprise via Perfect
|  Sampling of Markov Chains", arXiv:1912.09229v1 [math.PR], 2019.
|
|  Example:
|
|  >>> ent=DiceEnterprise()
|  >>> # Example 3 from the paper
|  >>> ent.append_poly(1,[[math.sqrt(2),3]])
|  >>> ent.append_poly(0,[[-5,3],[11,2],[-9,1],[3,0]])
|  >>> coin=lambda: 1 if random.random() < 0.60 else 0
|  >>> print([ent.next(coin) for i in range(100)])
|
|  Methods defined here:
|
|  __init__(self)
|      Initialize self.  See help(type(self)) for accurate signature.
|
|  append_poly(self, result, poly)
|      Appends a probability that the output die will land on
|      a given number, in the form of a polynomial.
|      result - A number indicating the result (die roll or coin
|        flip) that will be returned by the _output_ coin or _output_
|        die with the probability represented by this polynomial.
|        Must be an integer 0 or greater.  In the case of dice-to-coins
|        or coins-to-coins, must be either 0 or 1, where 1 means
|        heads and 0 means tails.
|      poly - Polynomial expressed as a list of terms as follows:
|        Each term is a list of two or more items that each express one of
|        the polynomial's terms; the first item is the coefficient, and
|        the remaining items are the powers of the input die's
|        probabilities.  The number of remaining items in each term
|        is the number of faces the _input_ die has. Specifically, the
|        term has the following form:
```

```
 |
 |              In the case of coins-to-dice or coins-to-coins (so the probabilities are 1-p
and p,
 |              where the [unknown] probability that the _input_ coin returns 0
 |              is 1 - p, or returns 1 is p):
 |                      term[0] * p**term[1] * (1-p)**term[2].
 |              In the case of dice-to-dice or dice-to-coins (so the probabilities are p1, p2,
etc.,
 |              where the [unknown] probability that the _input_ die returns
 |              0 is p1, returns 1 is p2, etc.):
 |                      term[0] * p1**term[1] * p2**term[2] * ... * pn**term[n].
 |
 |              For example, [3, 4, 5] becomes:
 |                      3 * p**4 * (1-p)**5
 |              As a special case, the term can contain two items and a zero is
 |              squeezed between the first and second item.
 |              For example, [3, 4] is the same as [3, 0, 4], which in turn becomes:
 |                      3 * p**4 * (1-p)**0 = 3 * p **4
 |
 |              For best results, the coefficient should be a rational number
 |              (such as int or Python's Fraction).
 |
 |              Each term in the polynomial must have the same number of items (except
 |              for the special case given above).  For example, the following is not a valid
 |              way to express this parameter:
 |                      [[1, 1, 0], [1, 3, 4, 5], [1, 1, 2], [2, 3, 4]]
 |              Here, the second term has four items, not three like the rest.
 |          Returns this object.
 |
 |  augment(self, count=1)
 |          Augments the degree of the function represented
 |          by this object, which can improve performance in some cases
 |          (for details, see the paper).
 |          - count: Number of times to augment the ladder.
 |          Returns this object.
 |
 |  next(self, coin)
 |          Returns the next result of the flip from a coin or die
 |          that is transformed from the given input coin or die by the function
 |          represented by this Dice Enterprise object.
 |          coin - In the case of coins-to-dice or coins-to-coins (see the "append_poly"
method),
 |                this specifies the _input coin_, which must be a function that
 |                returns either 1 (heads) or 0 (tails).  In the case of dice-to-dice or dice-
to-coins,
 |                this specifies an _input die_ with _m_ faces, which must be a
 |                function that returns an integer in the interval [0, m), which
 |                specifies which face the input die lands on.
 |
 |  ----------------------------------------------------------------
 |  Data descriptors defined here:
 |
 |  __dict__
 |          dictionary for instance variables (if defined)
 |
 |  __weakref__
 |          list of weak references to the object (if defined)

FILE
    /home/rooster/Documents/SharpDevelopProjects/peteroupc.github.io/bernoulli.py


Help on module interval:
```

DESCRIPTION
    # Implements interval numbers and interval arithmetic, backed
    # by Fractions.
    #
    # Written by Peter O. Any copyright to this file is released to the Public Domain.
    # In case this is not possible, this file is also licensed under Creative Commons Zero
    # (https://creativecommons.org/publicdomain/zero/1.0/).
    #

CLASSES
    builtins.object
        FInterval

    class FInterval(builtins.object)
     | An interval of two Fractions. x.sup holds the upper bound, and x.inf holds
     | the lower bound.
     |
     | Methods defined here:
     |
     | __abs__(self)
     |
     | __add__(self, v)
     |
     | __max__(a, b)
     |
     | __min__(a, b)
     |
     | __mul__(self, v)
     |
     | __neg__(self)
     |
     | __pow__(self, v)
     | For convenience only.
     |
     | __radd__(self, v)
     |
     | __repr__(self)
     | Return repr(self).
     |
     | __rmul__(self, v)
     |
     | __rsub__(self, v)
     |
     | __rtruediv__(self, v)
     |
     | __sub__(self, v)
     |
     | __truediv__(self, v)
     |
     | abs(self)
     |
     | atan(self, n)
     |
     | ceil(self)
     |
     | clamp(self, a, b)
     |
     | clampleft(self, a)

```
 |
 |  containedIn(self, y)
 |
 |  cos(self, n)
 |
 |  exp(self, n)
 |
 |  floor(self)
 |
 |  greaterEqualScalar(self, a)
 |
 |  greaterThanScalar(self, a)
 |
 |  intersect(self, y)
 |
 |  isAccurateTo(self, v)
 |
 |  lessEqualScalar(self, a)
 |
 |  lessThanScalar(self, a)
 |
 |  log(self, n)
 |
 |  magnitude(self)
 |
 |  mignitude(self)
 |
 |  negate(self)
 |
 |  pi(n)
 |
 |  pow(self, v, n)
 |
 |  rem(self, v)
 |
 |  sin(self, n)
 |
 |  sqrt(self, n)
 |
 |  tan(self, n)
 |
 |  truncate(self)
 |      Truncates the numerator and denominator of this interval's
 |      bounds if it's relatively wide.  This can help improve performance
 |      in arithmetic operations involving this interval, since it reduces
 |      the work that needs to be done (especially in reductions to lowest
 |      terms) when generating new Fractions as a result of these operations.
 |      In Python in particular, working with Fractions is very slow.
 |
 |  union(v)
 |
 |  width(self)
 |
 |  ----------------------------------------------------------------------
 |  Static methods defined here:
 |
 |  __new__(cl, v, sup=None, prec=None)
 |      Create and return a new object.  See help(type) for accurate signature.
 |
 |  ----------------------------------------------------------------------
 |  Data descriptors defined here:
 |
```

```
       |  __dict__
       |      dictionary for instance variables (if defined)
       |
       |  __weakref__
       |      list of weak references to the object (if defined)

FUNCTIONS
    bernoullinum(n)

    binco(n, k)
        # Yannis Manolopoulos. 2002. "Binomial coefficient computation:
        # recursion or iteration?", SIGCSE Bull. 34, 4 (December 2002),
        # 65-67. DOI: [https://doi.org/10.1145/820127.820168]
(https://doi.org/10.1145/820127.820168)
        # NOTE: A logarithmic version of this formula is trivial to derive
        # from this one, but it's rather slow compared to log gamma:
        # instead of the product, take the sum of logarithms.

    logbinco(n, k, v=4)

    logbinprob(n, k, v=4)

    loggamma(k, v=4)

    logpoisson(lamda, n, v=4)

    stirling1(n, k)

FILE
    /home/rooster/Documents/SharpDevelopProjects/peteroupc.github.io/interval.py


Help on module moore:

NAME
    moore

DESCRIPTION
    #  Implements the Moore Rejection Sampler.
    #
    #  Written by Peter O. Any copyright to this file is released to the Public Domain.
    #  In case this is not possible, this file is also licensed under Creative Commons Zero
    #  (https://creativecommons.org/publicdomain/zero/1.0/).
    #

CLASSES
    builtins.object
        MooreSampler

    class MooreSampler(builtins.object)
     |  Moore rejection sampler, for generating independent samples
     |  from continuous distributions in a way that minimizes error,
     |  if the distribution's PDF (probability density function)
     |  uses "well-defined" arithmetic expressions.
     |  It can sample from one-dimensional or multidimensional
     |  distributions.  It can also sample from so-called "transdimensional
     |  distributions" if the distribution is the union of several component
     |  distributions that may have different dimensions and are associated
     |  with one of several _labels_.
     |
     |  Parameters:
     |
     |  - pdf: A function that specifies the PDF.  It takes a single parameter that
```

```
|       differs as follows, depending on the case:
|         - One-dimensional case: A single FInterval. (An FInterval is a mathematical
|           object that specifies upper and lower bounds of a number.)
|         - Multidimensional case: A list of FIntervals, one for each dimension.
|         - Transdimensional case (numLabels > 1): A list of two items: the FInterval
|           or FIntervals, followed by a label number (an integer in [0, numLabels)).
|       This function returns an FInterval.  For best results,
|       the function should use interval arithmetic throughout.  The area under
|       the PDF need not equal 1 (this sampler works even if the PDF is only known
|       up to a normalizing constant).
| - mn, mx: Specifies the sampling domain of the PDF.  There are three cases:
|         - One-dimensional case: Both mn and mx are numbers giving the domain,
|           which in this case is [mn, mx].
|         - Multidimensional case: Both mn and mx are lists giving the minimum
|           and maximum bounds for each dimension in the sampling domain.
|           In this case, both lists must have the same size.
|         - Transdimensional case: Currently, this class assumes the component
|           distributions share the same sampling domain, which
|           is given depending on the preceding two cases.
|       For this sampler to work, the PDF must be "locally Lipschitz" in the
|       sampling domain, meaning that the function is continuous everywhere
|       in the domain, and has no slope that tends to a vertical slope anywhere in
|       that domain.
| - numlabels: The number of labels associated with the distribution, if it's a
|       transdimensional distribution.  Optional; the default is 1.
| - bitAccuracy: Bit accuracy of the sampler; the sampler will sample from
|       a distribution (truncated to the sampling domain) that is close to the
|       ideal distribution by 2^-bitAccuracy.  The default is 53.
|
| Reference:
| Sainudiin, Raazesh, and Thomas L. York. "An Auto-Validating, Trans-Dimensional,
| Universal Rejection Sampler for Locally Lipschitz Arithmetical Expressions."
| Reliable Computing 18 (2013): 15-54.
|
| The following reference describes an optimization, not yet implemented here:
| Sainudiin, R., 2014. An Auto-validating Rejection Sampler for Differentiable
| Arithmetical Expressions: Posterior Sampling of Phylogenetic Quartets. In
| Constraint Programming and Decision Making (pp. 143-152). Springer, Cham.
|
| Methods defined here:
|
| __init__(self, pdf, mn, mx, numLabels=1, bitAccuracy=53)
|     Initialize self.  See help(type(self)) for accurate signature.
|
| acceptRate(self)
|
| sample(self)
|     Samples a number or vector (depending on the number of dimensions)
|     from the distribution and returns that sample.
|     If the sampler is transdimensional (the number of labels is greater than 1),
|     instead returns a list containing the sample and a random label in the
|     interval [0, numLabels), in that order.
|
| ----------------------------------------------------------------------
| Data descriptors defined here:
|
| __dict__
|     dictionary for instance variables (if defined)
|
| __weakref__
|     list of weak references to the object (if defined)
```

```
FILE
    /home/rooster/Documents/SharpDevelopProjects/peteroupc.github.io/moore.py


Help on module betadist:

NAME
    betadist

CLASSES
    builtins.object
        ShapeSampler
        ShapeSampler2

    class ShapeSampler(builtins.object)
     |  Methods defined here:
     |
     |  __init__(self, inshape, dx=1, dy=1)
     |      Builds a sampler for random numbers (in the form of PSRNs) on or inside a 2-
dimensional shape.
     |      inshape is a function that takes three parameters (x, y, s) and
     |      returns 1 if the box (x/s,y/s,(x+1)/s,(y+1)/s) is fully in the shape;
     |      -1 if not; and 0 if partially.
     |      dx and dy are the size of the bounding box and must be integers.  Default is 1
each.
     |
     |  sample(self, rg)
     |      Generates a random point inside the shape, in the form of a uniform PSRN.
     |
     |  ----------------------------------------------------------------------
     |  Data descriptors defined here:
     |
     |  __dict__
     |      dictionary for instance variables (if defined)
     |
     |  __weakref__
     |      list of weak references to the object (if defined)

    class ShapeSampler2(builtins.object)
     |  Methods defined here:
     |
     |  __init__(self, inshape, dx=1, dy=1)
     |      Builds a sampler for random numbers on or inside a 2-dimensional shape.
     |      inshape is a function that takes a box described as [[min1, max1], ..., [minN,
maxN]]
     |      and returns 1 if the box is fully in the shape;
     |      -1 if not; and 0 if partially.
     |      dx and dy are the size of the bounding box and must be integers.  Default is 1
each.
     |
     |  sample(self, rg)
     |      Generates a random point inside the shape.
     |
     |  ----------------------------------------------------------------------
     |  Data descriptors defined here:
     |
     |  __dict__
     |      dictionary for instance variables (if defined)
     |
     |  __weakref__
     |      list of weak references to the object (if defined)
     |
     |  ----------------------------------------------------------------------
```

```
 |  Data and other attributes defined here:
 |
 |  MAYBE = 0
 |
 |  NO = -1
 |
 |  YES = 1

FUNCTIONS
    betadist(b, ax=1, ay=1, bx=1, by=1, precision=53)

    betadist_geobag(b, ax=1, ay=1, bx=1, by=1)
        Generates a beta-distributed random number with arbitrary
         (user-defined) precision.  Currently, this sampler only works if (ax/ay) and
         (bx/by) are both 1 or greater, or if one of these parameters is
        1 and the other is less than 1.
        - b: Bernoulli object (from the "bernoulli" module).
        - ax, ay: Numerator and denominator of first shape parameter.
        - bx, by: Numerator and denominator of second shape parameter.
        - precision: Number of bits after the point that the result will contain.

    genshape(rg, inshape)
        Generates a random point inside a 2-dimensional shape, in the form of a uniform PSRN.
        inshape is a function that takes three parameters (x, y, s) and
        returns 1 if the box (x/s,y/s,(x+1)/s,(y+1)/s) is fully in the shape;
        -1 if not; and 0 if partially.

    geobagcompare(bag, f)
        Returns 1 with probability f(U), where U is the value that
          the given geometric bag turns out to hold, or 0 otherwise.
          This method samples bits from the geometric bag as necessary.
        - b: Geometric bag, that is, an ordinary Python list
           that holds a list of bits from left to
           right starting with the bit immediately after the binary point.
           An item can contain the value None, which indicates an
           unsampled bit.
        - f: Function to run, which takes one parameter, namely a 'float'.
          Currently, this method assumes f is monotonic.
          Note that this may suffer rounding and other approximation
          errors as a result.  A more robust implementation would require
          the method to return an interval (as in interval arithmetic)
          or would pass the desired level of accuracy to the function given
          here, and would probably have the function use arbitrary-precision
          rational or floating-point numbers rather than the fixed-precision
          'float' type of Python, which usually has 53 bits of precision.

    powerOfUniform(b, px, py, precision=53)
        Generates a power of a uniform random number.
        - px, py - Numerator and denominator of desired exponent for the uniform
          random number.
        - precision: Number of bits after the point that the result will contain.

    psrn_add(rg, psrn1, psrn2, digits=2)
        Adds two uniform partially-sampled random numbers.
        psrn1: List containing the sign, integer part, and fractional part
            of the first PSRN.  Fractional part is a list of digits
            after the point, starting with the first.
        psrn2: List containing the sign, integer part, and fractional part
            of the second PSRN.
        digits: Digit base of PSRNs' digits.  Default is 2, or binary.

    psrn_add_fraction(rg, psrn, fraction, digits=2)
```

```
psrn_complement(x)

psrn_fill(rg, psrn, precision=53, digits=2)

psrn_in_range(rg, bmin, bmax, digits=2)

psrn_in_range_positive(rg, bmin, bmax, digits=2)

psrn_less(rg, psrn1, psrn2, digits=2)

psrn_less_than_fraction(rg, psrn, rat, digits=2)

psrn_multiply(rg, psrn1, psrn2, digits=2)
    Multiplies two uniform partially-sampled random numbers.
    psrn1: List containing the sign, integer part, and fractional part
        of the first PSRN.  Fractional part is a list of digits
        after the point, starting with the first.
    psrn2: List containing the sign, integer part, and fractional part
        of the second PSRN.
    digits: Digit base of PSRNs' digits.  Default is 2, or binary.

psrn_multiply_by_fraction(rg, psrn1, fraction, digits=2)
    Multiplies a partially-sampled random number by a fraction.
    psrn1: List containing the sign, integer part, and fractional part
        of the first PSRN.  Fractional part is a list of digits
        after the point, starting with the first.
    fraction: Fraction to multiply by.
    digits: Digit base of PSRNs' digits.  Default is 2, or binary.

psrn_new_01()

psrn_reciprocal(rg, psrn1, digits=2)
    Generates the reciprocal of a partially-sampled random number.
    psrn1: List containing the sign, integer part, and fractional part
        of the first PSRN.  Fractional part is a list of digits
        after the point, starting with the first.
    digits: Digit base of PSRNs' digits.  Default is 2, or binary.

psrnexpo(rg)
```

FILE
    /home/rooster/Documents/SharpDevelopProjects/peteroupc.github.io/betadist.py