

# 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)
```

```
| AlmostRandom(randgen, list)
```

```
| 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)
```

```
| BinaryExpansion(arr, zerosAtEnd=False)
```

```
| 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
    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)
    BringmannLarsen(weights)

    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
| 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)
| ConvexPolygonSampler(randgen, points)
|
| 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)
| DensityInversionSampler(pdf, bl, br, ures=1e-08)
|
| 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 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)
|     DensityTiling(pdf, bl, br, cycles=8)
|
|     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
|         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)

    __weakref__
        list of weak references to the object (if defined)

class FastLoadedDiceRoller(builtins.object)
    FastLoadedDiceRoller(weights)

    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)
    KVectorSampler(cdf, xmin, xmax, pdf=None, nd=200)

    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: Minimum x-value to generate.
- xmax: Maximum x-value to generate. For best results, the range given by xmin and xmax should cover all or 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)`

`OptimalSampler(m)`

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
|         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)
    PrefixDistributionSampler(pdf)

    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).
    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)
    RandomGen(rng=None)

    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)`  
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]'. 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  $2^{\text{'bits'}}$ .
|
|     expandless(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.
|
|     expandnew(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"
|         (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 probability of heads 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 probability of heads is then  $\frac{(k-1)}{\text{GammaDist}(r,$ 
1)',
|         where  $\_r$  is the total number of coin flips."
|         The estimate is unbiased (multiple estimates average to the true probability
|         of heads) but has nonzero probability of being
|         greater than 1 (that is, the estimate does not lie in  $[0, 1]$  almost surely).
|         Assumes the probability of heads is in the interval  $(0, 1]$ .
|         [[NOTE: As can be seen in Feng et al., the following are equivalent to the
previous
|         algorithm:
|         Geometric: "Let G be 0. Do this  $\_k$  times: 'Flip a coin until it shows heads,
let  $\_r$  be the number of flips (including the last), and add  $\text{GammaDist}(r, 1)$  to G.' The
estimated probability
|         of heads is then  $\frac{(k-1)}{G}$ ."
|         Bernoulli: "Let G be 0. Do this until heads is shown  $\_k$  times: 'Flip a coin

```

```

and add Expo(1) to G.' The estimated probability of heads is then  $\frac{k-1}{G}$ ."
|   Both algorithms use the fact that  $\frac{k-1}{X_1+\dots+X_k}$  is an unbiased estimator
|   of p, namely 1 divided by the mean of an Expo(p) random variable (X1, X2, ...
Xk  |
|   are i.i.d. Expo(p) random variates), with  $p>0$ . In the same way, any algorithm
to turn |
|   an endless sequence of random numbers with mean M into k many i.i.d. Expo(M)
|   random variates will work, as with the Poisson distribution, for example.
|   Note that GammaDist(r,1) is distributed as the sum of r many i.i.d. Expo(1)
variates.]]]
|   References: 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).
|   Feng, J. et al. "Monte Carlo with User-Specified Relative Error." (2016).
|   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  $k \geq \text{ceiling}(-6 \cdot \ln(2/\delta) / ((\epsilon^2) \cdot (4 \cdot \epsilon - 3)))$ .
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)
|   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  $(ret[1][0]*v,$ 
|      $ret[1]*v+v), \dots, (ret[1][n-1]*v, ret[1][n-1]*v+v)$ .
|     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
|           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  $(ret[1][0]*v,$ 
 $ret[1]*v+v), \dots, (ret[1][n-1]*v, ret[1][n-1]*v+v)$ .
    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
    (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)`

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
    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 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  $2^{-\text{bitplaces}}$ .
- 'bitplaces' is an accuracy expressed as a number of bits after the binary point. The random number will be a multiple of  $2^{-\text{bitplaces}}$ , 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  $\text{base}^{\text{digitplaces}}$  of the True inverse CDF (inverse cumulative distribution function, or quantile function) of  $u/\text{base}^{\text{ubits}}$ , 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  $\text{base}^{\text{digitplaces}}$ , 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]; 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.

    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)

    rndinrange(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)
    RatioOfUniformsTiling(pdf, mode=0, y0=-10, y1=10, cycles=8)

    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  $\text{pdf}(x)$  and  $x \cdot \text{pdf}(x)$  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,  $y0 \leq \min(x \cdot \sqrt{\text{pdf}(x)})$  and  $y1 \geq \max(x \cdot \sqrt{\text{pdf}(x)})$  for every 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)
|   SortedAliasMethod(p)
|
|   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)
|   VoseAlias(weights)
|
|   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/peter/Documents/SharpDevelopProjects/peteroupc.github.io/randomgen.py
```

Help on module fixed:

NAME

```
fixed
```

CLASSES

```
builtins.object
    Fixed
```

```
class Fixed(builtins.object)
|   Fixed(i)
|
|   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 every relevant input.
|
|   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 every input
    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 every input  
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 every input  
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 = 130496653328243011213339889301986179

```

| HighResFrac = 116
| Ln2ArcTanBits = 372130559
| Log2Bits = 726817
| LogMin = 157286.4
| MASK = 1048575
| PiAndHalfHighRes = 391489959984729033640019667905958538
| PiArcTanBits = 1686629713
| PiBits = 3294199
| PiHighRes = 260993306656486022426679778603972359
| QuarterPiArcTanBits = 421657428
| SinCosK = 326016435
| TwoTimesPiArcTanBits = 3373259426
| TwoTimesPiBits = 6588397
| TwoTimesPiHighRes = 521986613312972044853359557207944718
| __hash__ = None

```

#### FILE

/home/peter/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 sample a new probability given a coin that shows heads with an unknown
probability.
| Written by Peter O.
|
| References:
| - Flajolet, P., Pelletier, M., Soria, M., "On Buffon machines and numbers",
| arXiv:0906.5560v2 [math.PR], 2010.
| - Huber, M., "Designing perfect simulation algorithms using local correctness",
| arXiv:1907.06748v1 [cs.DS], 2019.
| - Huber, M., "Nearly optimal Bernoulli factories for linear functions",
| arXiv:1308.1562v2 [math.PR], 2014.
| - Huber, M., "Optimal linear Bernoulli factories for small mean problems",
| arXiv:1507.00843v2 [math.PR], 2016.

```

```

| - Łatuszyński, K., Kosmidis, I., Papaspiliopoulos, O., Roberts, G.O., "Simulating
| events of unknown probabilities via reverse time martingales", arXiv:0907.4018v2
| [stat.CO], 2009/2011.
| - Goyal, V. and Sigman, K. 2012. On simulating a class of Bernstein
| polynomials. ACM Transactions on Modeling and Computer Simulation 22(2),
| Article 12 (March 2012), 5 pages.
| - 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.
| - Shaddin Dughmi, Jason D. Hartline, Robert Kleinberg, and Rad Niazadeh.
| 2017. Bernoulli Factories and Black-Box Reductions in Mechanism Design.
| In _Proceedings of 49th Annual ACM SIGACT Symposium on the Theory
| of Computing_, Montreal, Canada, June 2017 (STOC'17).
| - Gonçalves, F. B., Łatuszyński, K. G., Roberts, G. O. (2017). Exact Monte
| Carlo likelihood-based inference for jump-diffusion processes.
| - Vats, D., Gonçalves, F. B., Łatuszyński, K. G., Roberts, G. O. Efficient
| Bernoulli factory MCMC for intractable posteriors, Biometrika, 2021.
| - Mendo, Luis. "An asymptotically optimal Bernoulli factory for certain
| functions that can be expressed as power series." Stochastic Processes and their
| Applications 129, no. 11 (2019): 4366-4384.
| - Canonne, C., Kamath, G., Steinke, T., "The Discrete Gaussian
| for Differential Privacy", arXiv:2004.00010 [cs.DS], 2020.
| - Lee, A., Doucet, A. and Łatuszyński, K., 2014. Perfect simulation using
| 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(self, numerator, 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:  $B(p), B(q) \Rightarrow B(p+q)$  (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  $p+q \leq 1 - \text{eps}$ ,
|       where p and q are the probability of heads for f1 and f2, respectively.

| alt_series(self, f, series)
|     Alternating-series Bernoulli factory:  $B(p) \rightarrow B(s[0] - s[1]*p + s[2]*p^2 - \dots)$ 
|     (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:  $B(p) \rightarrow B(\arctan(p)/p)$ . Uses a uniformly-fast special case of
|     the two-coin Bernoulli factory, rather than the even-parity construction in
|     Flajolet's paper, which does not have bounded expected running time for all heads
probabilities.
|     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:  $B(p) \Rightarrow B(x)$  (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:  $B(p) \Rightarrow B(\text{Bernstein}(\alpha))$ 
    (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):  $B(p) \Rightarrow B(1-p)$  (Flajolet et al. 2010)
    - f: Function that returns 1 if heads and 0 if tails.

conditional(self, f1, f2, f3)
    Conditional:  $B(p), B(q), B(r) \Rightarrow B((1-r)*q+r*p)$  (Flajolet et al. 2010)
    - f1, f2, f3: Functions that return 1 if heads and 0 if tails.

cos(self, f)
    Cosine Bernoulli factory:  $B(p) \Rightarrow B(\cos(p))$ . Special
    case of Algorithm3 of reverse-time martingale paper.

disjunction(self, f1, f2)
    Disjunction (OR):  $B(p), B(q) \Rightarrow B(p+q-p*q)$  (Flajolet et al. 2010)
    - f1, f2: Functions that return 1 if heads and 0 if tails.

divoneplus(self, f)
    Divided by one plus p:  $B(p) \Rightarrow B(1/(1+p))$ , implemented
    as a special case of the two-coin construction. Prefer over even-parity
    for having bounded expected running time for all heads probabilities.
    - 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:  $B(p) \rightarrow B(\text{eps}/p)$  (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  $\text{eps} < p$ , where p is
    the probability of heads.

evenparity(self, f)
    Even parity:  $B(p) \Rightarrow B(1/(1+p))$  (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:  $B(p) \rightarrow B(\exp(-p))$  (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:  $B(p) \Rightarrow B((cx/cy)*p)$  (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  $c*p \leq 1 -$ 
eps.
    - eps: A Fraction in (0, 1). If  $c > 1$ , eps must be chosen so that  $c*p \leq 1 -$  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:  $B(p) \Rightarrow B((cx/cy)*p)$  (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  $c*p \leq m <$ 
1/2.
    - m: A Fraction in (0, 1/2). If  $c > 1$ , m must be chosen so that  $c*p \leq m < 1/2$ .

linear_power(self, f, cx, cy=1, i=1, eps=Fraction(1, 20))
    Linear-and-power Bernoulli factory:  $B(p) \Rightarrow B((p*cx/cy)^i)$  (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  $c*p \leq 1 -$ 
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  $c*p \leq 1 -$  eps.

logistic(self, f, cx=1, cy=1)
    Logistic Bernoulli factory:  $B(p) \rightarrow B(cx*p/(cy+cx*p))$  or
     $B(p) \rightarrow B((cx/cy)*p/(1+(cx/cy)*p))$  (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).

martingale(self, coin, coeff)
    General martingale algorithm for alternating power
    series.
    'coin' is the coin to be flipped; 'coeff' is a function
    that takes an index 'i' and calculates the coefficient

```



```

    for index 'i'. Indices start at 0.

mean(self, f1, f2)
    Mean:  $B(p), B(q) \Rightarrow B((p+q)/2)$  (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:  $B(p) \Rightarrow B((cx/cy)*p)$ . 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  $c*p < 1 - \text{eps}$ .
    - eps: A Fraction in (0, 1). If  $c > 1$ , eps must be chosen so that  $c*p < 1 - \text{eps}$ .

one_div_pi(self)
    Generates 1 with probability  $1/\pi$ .
    Reference: Flajolet et al. 2010.

power(self, f, ax, ay=1)
    Power Bernoulli factory:  $B(p) \Rightarrow B(p^{(ax/ay)})$ . (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:  $B(p) \Rightarrow B(1 - c(0)*(1-p) + c(1)*(1-p)^2 +$ 
     $c(2)*(1-p)^3 + \dots)$ , where  $c(i) = \text{'c[i]/sum(c)'}$  (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.

probgengfunc(self, f, rng)
    Probability generating function Bernoulli factory:  $B(p) \Rightarrow B(E[p^x])$ , 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:
     $B(p) \Rightarrow B(\exp(p*\text{lamda}-\text{lamda}))$ 

product(self, f1, f2)
    Product (conjunction; AND):  $B(p), B(q) \Rightarrow B(p*q)$  (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(self, 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:  $B(p) \Rightarrow B(\sin(p))$ . Special
    case of Algorithm3 of reverse-time martingale paper.

square(self, f1, f2)
    Square:  $B(p) \Rightarrow B(1-p)$ . (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:  $B(p), B(q) \Rightarrow$ 
     $B(c1*p*beta / (beta * (c1*p+c2*q) - (beta - 1)*(c1+c2)))$ 
    (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  $B(p, q) \Rightarrow B(p^q)$ .
    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 does not have bounded expected running time for all heads
    probabilities.
    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 does not have bounded expected running time for all heads
    probabilities.

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 probability of heads into loaded dice
    with a different probability of heads. 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 probability of heads.
    The case of coins to coins is also called
    the Bernoulli factory problem; this class allows the output
    coin's probability of heads to be specified as a polynomial function of the
    input coin's probability of heads.

    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:

    >>> from bernoulli import DiceEnterprise
    >>> import math
    >>> import random
    >>>
    >>> 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  $p$ ):

$$\text{term}[0] * p^{\text{term}[1]} * (1-p)^{\text{term}[2]}.$$

etc., In the case of dice-to-dice or dice-to-coins (so the probabilities are  $p_1$ ,  $p_2$ ,

where the [unknown] probability that the `_input_die` returns 0 is  $p_1$ , returns 1 is  $p_2$ , etc.):

$$\text{term}[0] * p_1^{\text{term}[1]} * p_2^{\text{term}[2]} * \dots * p_n^{\text{term}[n]}.$$

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/peter/Documents/SharpDevelopProjects/peteroupc.github.io/bernoulli.py

Help on module interval:

#### NAME

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)
| FInterval(v, sup=None, prec=None)
|
| 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)

    logbinco(n, k, v=4)

    logbinprob(n, k, v=4)

    loggamma(k, v=4)

    logpoisson(lamda, n, v=4)

    stirling1(n, k)

```

#### FILE

```

    /home/peter/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)
    |   MooreSampler(pdf, mn, mx, numLabels=1, bitAccuracy=53)
    |
    |   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  $2^{\text{bitAccuracy}}$ . 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/peter/Documents/SharpDevelopProjects/peteroupc.github.io/moore.py

Help on module betadist:

## NAME

betadist

## CLASSES

builtins.object  
ShapeSampler  
ShapeSampler2

```
class ShapeSampler(builtins.object)
|   ShapeSampler(inshape, dx=1, dy=1)
|
|   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)
|   ShapeSampler2(inshape, dx=1, dy=1)
|
|   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

addtol(rg)

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.

proddist(x, a, b, c, d)

proddist2(x, a, b, c, d)

```

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_b(rg, psrn1, psrn2, digits=2, testing=False)

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.

psrn_sample(rg, psrn, digits=2)

psrnexpo(rg)

```

FILE

/home/peter/Documents/SharpDevelopProjects/peteroupc.github.io/betadist.py