

ATI STREAM COMPUTING SAMPLE

Mersenne Twister Random Number Generator

1 Overview

- 1.1 Location \$(ATISTREAMSDKSAMPLESROOT)\samples\opencl\cl\app
- 1.2 How to Run See the Getting Started guide for how to build samples. You first must compile the sample.

Use the command line to change to the directory where the executable is located. The precompiled sample executable is at $\frac{\text{ATISTREAMSDKSAMPLESROOT}}\sum_{\text{samples}}\$ for 32-bit builds, and $\frac{\text{ATISTREAMSDKSAMPLESROOT}}\sum_{\text{samples}}\$

Type the following command(s).

- MersenneTwister
 Runs with default options; x = 4096, y = 2.
- 2. MersenneTwister -h
 This prints the help file.

1.3 Command Line Options

Table 1 lists, and briefly describes, the command line options.

Table 1 Command Line Options

Short Form	Long Form	Description
-h	help	Shows all command options and their respective meaning.
-d	quiet	Quiet mode. Suppresses all text output.
-v	verbose	Verbose output.
-t	timing	Print timing.
-x	numRands	Number of random numbers to be generated.
-у	factor	Each seed generates "factor" random numbers.
	device	Devices on which the program is to be run. Acceptable values are cpu or gpu.

2 Implementation Details

This SIMD-oriented Fast Mersenne Twister (SFMT) generates random numbers and a Box-Muller used to convert the random numbers to Gaussian random numbers. See reference [1] for more details on the SMFT algorithm. See reference [2] for details abou the Box-Muller Transformation.

Each work-item calculates the "factor" Gaussian random numbers from a given seed.

3 References

- 1. http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT/index.html
- http://mathworld.wolfram.com/Box-MullerTransformation.html

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