

## Parallel RNG Manager

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## 1 Main Page

### Parallel RNG Manager

The `ParallelRngManager` class simplifies the task of initializing and coordinating random number generation for multiple threads in OpenMP and other multi-threaded programming environments without the need for locks or the possibility of false sharing. A single integer value is used to seed a single random number generator that is partitioned into independent parallel random number generator streams.

Using a single random number generator seed makes deterministic testing and debugging of parallel stochastic algorithms practical. Additionally it is important to use a random number generator specifically designed for parallel use, as it is not in general safe to use independent random seeds for each processor if strong randomness properties and guaranteed a-correlation of the streams are arithmetically important considerations.

More generally, a *parallel random number generator* (PRNG) provides a set of N random number generator streams for multi-threaded applications, where each stream is produced from a single underlying random number generator with a single global seed. For certain classes of random number generators, a single stream can efficiently be partitioned into N threads without communication overhead. The `parallel_rng::ParallelRngManager` class functions as an OpenMP-aware manager for the PRNGs from the *Tina's Random Number Generator (TRNG) Library*.

#### Features

- `ParallelRngManager` is CMake based, and provides `ParallelRngManagerConfig.cmake` files allowing `find_package(ParallelRngManager)` to find the package in either the build or install trees.
- `ParallelRngManager` can automatically configure and install TRNG and alongside itself if it does not exist on the system.
- `ParallelRngManager` is designed to work seamlessly with OpenMP. It automatically manages the number of RNG streams based on hardware concurrency and prevents false sharing.
- A `ParallelRngManager` object manages a single stream and uses OpenMP `get_num_threads()` to allocate the correct number of sub-streams, which are kept on separate cache lines using `aligned_array::AlignedArray<RngT>`.

## Documentation

The ParallelRngManager Doxygen documentation can be build with the `OPT_DOC` CMake option and is also available on online:

- [ParallelRngManager HTML Manual](#)
- [ParallelRngManager PDF Manual](#)
- [ParallelRngManager github repository](#)

## Installation

The easiest method is to use the default build script, which can be easily customized. The default build directory is `./_build` and the default install directory is `./_install`.

```
$ git clone https://github.com/markjolah/ParallelRngManager.git
$ cd ParallelRngManager
$ ./build.sh
```

If TRNG is not available on the system, it is important to have `CMAKE_INSTALL_PREFIX` set to a valid install directory, even if it is just a local directory, as the autotools build is designed to install into the `CMAKE_INSTALL_PREFIX` and ParallelRngManager is then expecting to find the TRNG library there.

## CMake options

The following CMake options control the build.

- `BUILD_SHARED_LIBS` - Build shared libraries
- `BUILD_STATIC_LIBS` - Build static libraries
- `BUILD_TESTING` - Build testing framework
- `OPT_DOC` - Build documentation
- `OPT_INSTALL_TESTING` - Install testing executables in install-tree.
- `OPT_EXPORT_BUILD_TREE` - Configure the package so it is usable from the build tree. Useful for development.
- `OPT_BLAS_INT64` - Use 64-bit integers for Armadillo, BLAS, and LAPACK.

## Dependencies

ParallelRngManager is designed to be portable, but relies on several system development and numerical libraries. Currently Travis CI uses the *trusty* image to test ParallelRngManager Standard system dependencies

- `*>=g++-4.9* - A --std=c++11 compliant GCC compiler`
- `*>=CMake-3.9*`
- *OpenMP*
- *Armadillo* - A high-performance array library for C++.
- *googletest* - Required for testing (`BUILD_TESTING=On`)
- *Doxygen* - Required to generate documentation (`OPT_DOC=On`)
  - *graphviz* - Required to generate documentation (`make doc`)
  - *LAPACK* - Required for generate pdf documentenation (`make pdf`)

## Tina's Random Number Generator (TRNG)

The ParallelRngManager is a lightweight wrapper around the *Tina's Random Number Generator (TRNG)* library. This rather specialized numerical library is normally not available on most Linux distributions, so for convenience the ParallelRngManager CMake build system will automatically download, configure, build, and install TRNG (`libtrng4.so`) into the `CMAKE_INSTALL_PREFIX` path if it is not already present on the build system. This process uses the `AddExternalAutotoolsDependency.cmake` function from the *UncommonCMakeModules* dependency.

- *TRNG Manual*
- *H. Bauke and S. Mertens. Random Numbers for Large Scale Distributed Monte Carlo Simulations.*

## Other dependencies

ParallelRngManager uses these reusable header-only component libraries via `git subrepo`

- *AlignedArray* - Provides `aligned_array::AArray<T>` which is an STL conforming fixed-length array container which guarantees no two elements share a cache line, preventing false sharing in multi-threaded or OpenMP programs. ParallelRngManager stores RNG streams in an `AArray<RngT>` array to prevent false sharing.
- *AnyRng* - Provides `any_rng::AnyRng<result_type>` which is a type-erased STL random number generator type.
- *UncommonCMakeModules* - Provides `FindTRNG.cmake` `FindArmadillo.cmake` and other useful CMake functions like `ExportPackageWizzard.cmake`. ParallelRngManager only uses a small portion of these CMake modules but using a `git subrepo` pulls in the entire repository.

## Testing

ParallelRngManager uses `googletest` for C++ unit testing and integrates with CTest. To build tests, enable the `BUILD_TESTING` CMake option and possibly also the `OPT_INSTALL_TESTING` option to install tests along with ParallelRngManager.

Tests can be run with:

```
> make test
```

## 2 Namespace Index

### 2.1 Namespace List

Here is a list of all namespaces with brief descriptions:

<a href="#">parallel_rng</a>	6
------------------------------	---

## 3 Hierarchical Index

### 3.1 Class Hierarchy

This inheritance list is sorted roughly, but not completely, alphabetically:

<code>std::exception</code>	
<a href="#">parallel_rng::ParallelRngManagerError</a>	14
<a href="#">parallel_rng::ParallelRngManager&lt; RngT, FloatT &gt;</a>	7

## 4 Class Index

### 4.1 Class List

Here are the classes, structs, unions and interfaces with brief descriptions:

<a href="#">parallel_rng::ParallelRngManager&lt; RngT, FloatT &gt;</a>	7
<a href="#">parallel_rng::ParallelRngManagerError</a>	14

## 5 File Index

### 5.1 File List

Here is a list of all files with brief descriptions:

<a href="#">ParallelRngManager.cpp</a>	
Fast auto rng for parallel openmp code	15
<a href="#">ParallelRngManager.h</a>	
Adapts TRNG parallel RNG to armadillo, maintaining a per-thread RNG	16

## 6 Namespace Documentation

### 6.1 parallel\_rng Namespace Reference

#### Classes

- class [ParallelRngManager](#)
- class [ParallelRngManagerError](#)

#### Typedefs

- using [DefaultParallelRngT](#) = trng::lcg64\_shift  
*Suggested default ParallelRNG type.*
- using [SeedT](#) = uint64\_t  
*Use the true random interface to generate a truly random seed.*
- using [IdxT](#) = arma::uword

#### Functions

- [SeedT generate\\_seed \(\)](#)
- [IdxT openmp\\_estimate\\_max\\_threads \(\)](#)  
*Use openmp to estimate the maximum number of threads that will be generated.*
- template<class RngT = DefaultParallelRngT, class FloatT = double>  
[ParallelRngManager](#)< RngT, FloatT > [make\\_parallel\\_rng\\_manager \(\)](#)
- template<class RngT = DefaultParallelRngT, class FloatT = double>  
[ParallelRngManager](#)< RngT, FloatT > [make\\_parallel\\_rng\\_manager \(SeedT seed\)](#)

#### 6.1.1 Typedef Documentation

##### 6.1.1.1 using parallel\_rng::DefaultParallelRngT = typedef trng::lcg64\_shift

Suggested default ParallelRNG type.

lcg64\_shift is one of the fastest ParallelRNG types with shifting to correct for poor lower order bit randomness in regular lcg64

Definition at line 58 of file ParallelRngManager.h.

### 6.1.1.2 using parallel\_rng::IdxT = typedef arma::uword

Definition at line 72 of file ParallelRngManager.h.

### 6.1.1.3 using parallel\_rng::SeedT = typedef uint64\_t

Use the true random interface to generate a truly random seed.

Definition at line 71 of file ParallelRngManager.h.

## 6.1.2 Function Documentation

### 6.1.2.1 SeedT parallel\_rng::generate\_seed ( )

Definition at line 14 of file ParallelRngManager.cpp.

### 6.1.2.2 template<class RngT = DefaultParallelRngT, class FloatT = double> ParallelRngManager<RngT,FloatT> parallel\_rng::make\_parallel\_rng\_manager ( )

Definition at line 143 of file ParallelRngManager.h.

### 6.1.2.3 template<class RngT = DefaultParallelRngT, class FloatT = double> ParallelRngManager<RngT,FloatT> parallel\_rng::make\_parallel\_rng\_manager ( SeedT seed )

Definition at line 149 of file ParallelRngManager.h.

### 6.1.2.4 IdxT parallel\_rng::openmp\_estimate\_max\_threads ( )

Use openmp to estimate the maximum number of threads that will be generated.

Definition at line 20 of file ParallelRngManager.cpp.

## 7 Class Documentation

### 7.1 parallel\_rng::ParallelRngManager< RngT, FloatT > Class Template Reference

```
#include </home/travis/build/markjolah/ParallelRngManager/include/ParallelRngManager/ParallelRngManager.h>
```

#### Public Types

- using [VecT](#) = arma::Col< FloatT >
- using [MatT](#) = arma::Mat< FloatT >
- using [NormalDistT](#) = std::normal\_distribution< FloatT >
- using [UniformDistT](#) = std::uniform\_real\_distribution< FloatT >
- using [result\\_type](#) = typename RngT::result\_type



## Public Member Functions

- [ParallelRngManager \(\)](#)
- [ParallelRngManager \(SeedT seed\)](#)
- [ParallelRngManager \(SeedT seed, IdxT max\\_threads\)](#)
- void [seed](#) (SeedT seed)
- void [reset](#) ()
- void [reset](#) (SeedT seed)
- void [reset](#) (SeedT seed, IdxT max\_threads)
- SeedT [get\\_init\\_seed](#) () const
- SeedT [get\\_num\\_threads](#) () const
- RngT & [generator](#) ()
- any\_rng::AnyRng< [result\\_type](#) > [generic\\_generator](#) ()
- [result\\_type](#) [operator\(\)](#) ()
- FloatT [randu](#) ()
- FloatT [randn](#) ()
- VecT [randu](#) (IdxT N)
- VecT [randn](#) (IdxT N)
- MatT [randu](#) (IdxT rows, IdxT cols)
- MatT [randn](#) (IdxT rows, IdxT cols)
- template<class Weights = VecT, class IdxT = IdxT>  
  [IdxT resample\\_dist](#) (const Weights &weights)
- template<class Weights = VecT, class IdxT = IdxT>  
  arma::Col< [IdxT](#) > [resample\\_dist](#) (const Weights &weights, [IdxT](#) N)

### 7.1.1 Detailed Description

```
template<class RngT = DefaultParallelRngT, class FloatT = double>
class parallel_rng::ParallelRngManager< RngT, FloatT >
```

Definition at line 80 of file ParallelRngManager.h.

### 7.1.2 Member Typedef Documentation

7.1.2.1 `template<class RngT = DefaultParallelRngT, class FloatT = double> using parallel_rng::ParallelRngManager< RngT, FloatT >::MatT = arma::Mat<FloatT>`

Definition at line 84 of file ParallelRngManager.h.

7.1.2.2 `template<class RngT = DefaultParallelRngT, class FloatT = double> using parallel_rng::ParallelRngManager< RngT, FloatT >::NormalDistT = std::normal_distribution<FloatT>`

Definition at line 85 of file ParallelRngManager.h.

7.1.2.3 `template<class RngT = DefaultParallelRngT, class FloatT = double> using parallel_rng::ParallelRngManager< RngT, FloatT >::result_type = typename RngT::result_type`

Definition at line 87 of file ParallelRngManager.h.

7.1.2.4 `template<class RngT = DefaultParallelRngT, class FloatT = double> using parallel_rng::ParallelRngManager< RngT, FloatT >::UniformDistT = std::uniform_real_distribution<FloatT>`

Definition at line 86 of file ParallelRngManager.h.

7.1.2.5 `template<class RngT = DefaultParallelRngT, class FloatT = double> using parallel_rng::ParallelRngManager< RngT, FloatT >::VecT = arma::Col<FloatT>`

Definition at line 83 of file ParallelRngManager.h.

### 7.1.3 Constructor & Destructor Documentation

7.1.3.1 `template<class RngT, class FloatT > parallel_rng::ParallelRngManager< RngT, FloatT >::ParallelRngManager ( )`

Definition at line 157 of file ParallelRngManager.h.

7.1.3.2 `template<class RngT, class FloatT > parallel_rng::ParallelRngManager< RngT, FloatT >::ParallelRngManager ( SeedT seed )`

Definition at line 162 of file ParallelRngManager.h.

7.1.3.3 `template<class RngT, class FloatT > parallel_rng::ParallelRngManager< RngT, FloatT >::ParallelRngManager ( SeedT seed, IdxT max_threads )`

Definition at line 167 of file ParallelRngManager.h.

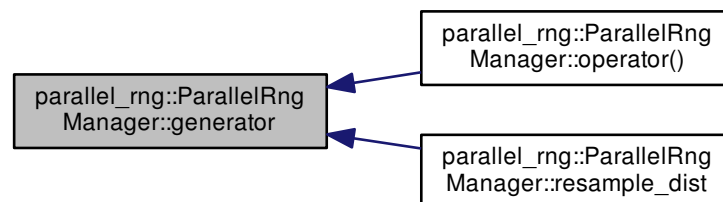
### 7.1.4 Member Function Documentation

7.1.4.1 `template<class RngT, class FloatT > RngT & parallel_rng::ParallelRngManager< RngT, FloatT >::generator ( )`

Definition at line 235 of file ParallelRngManager.h.

Referenced by `parallel_rng::ParallelRngManager< RngT, FloatT >::operator()()`, and `parallel_rng::ParallelRngManager< RngT, FloatT >::resample_dist()`.

Here is the caller graph for this function:



7.1.4.2 `template<class RngT , class FloatT > any_rng::AnyRng< typename ParallelRngManager< RngT, FloatT >::result_type > parallel_rng::ParallelRngManager< RngT, FloatT >::generic_generator ( )`

Definition at line 243 of file ParallelRngManager.h.

7.1.4.3 `template<class RngT , class FloatT > SeedT parallel_rng::ParallelRngManager< RngT, FloatT >::get_init_seed ( ) const`

Definition at line 223 of file ParallelRngManager.h.

7.1.4.4 `template<class RngT , class FloatT > SeedT parallel_rng::ParallelRngManager< RngT, FloatT >::get_num_threads ( ) const`

Definition at line 229 of file ParallelRngManager.h.

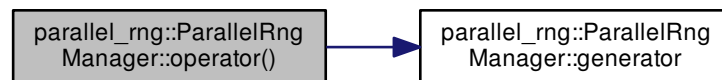
7.1.4.5 `template<class RngT , class FloatT > ParallelRngManager< RngT, FloatT >::result_type parallel_rng::ParallelRngManager< RngT, FloatT >::operator() ( )`

Random 64-bit integer

Definition at line 252 of file ParallelRngManager.h.

References `parallel_rng::ParallelRngManager< RngT, FloatT >::generator()`.

Here is the call graph for this function:



7.1.4.6 `template<class RngT , class FloatT > FloatT parallel_rng::ParallelRngManager< RngT, FloatT >::randn ( ) [inline]`

Random standard normal variate

Definition at line 268 of file ParallelRngManager.h.

7.1.4.7 `template<class RngT , class FloatT > ParallelRngManager< RngT, FloatT >::VecT parallel_rng::ParallelRngManager< RngT, FloatT >::randn ( IdxT N )`

Vector of standard normal variate

Definition at line 290 of file ParallelRngManager.h.

7.1.4.8 `template<class RngT , class FloatT > ParallelRngManager< RngT, FloatT >::MatT  
parallel_rng::ParallelRngManager< RngT, FloatT >::randn ( IdxT rows, IdxT cols )`

Matrix of standard normal variate

Definition at line 316 of file `ParallelRngManager.h`.

7.1.4.9 `template<class RngT , class FloatT > FloatT parallel_rng::ParallelRngManager< RngT, FloatT >::randu ( )`

Random `FloatT` uniform on  $[0,1)$

Definition at line 259 of file `ParallelRngManager.h`.

7.1.4.10 `template<class RngT , class FloatT > ParallelRngManager< RngT, FloatT >::VecT  
parallel_rng::ParallelRngManager< RngT, FloatT >::randu ( IdxT N )`

Vector of Random `FloatT` uniform on  $[0,1)$

Definition at line 277 of file `ParallelRngManager.h`.

7.1.4.11 `template<class RngT , class FloatT > ParallelRngManager< RngT, FloatT >::MatT  
parallel_rng::ParallelRngManager< RngT, FloatT >::randu ( IdxT rows, IdxT cols )`

Matrix of Random `FloatT` uniform on  $[0,1)$

Definition at line 303 of file `ParallelRngManager.h`.

7.1.4.12 `template<class RngT , class FloatT > template<class Weights , class IdxT > IdxT parallel_↵  
_rng::ParallelRngManager< RngT, FloatT >::resample_dist ( const Weights & weights  
)`

Definition at line 329 of file `ParallelRngManager.h`.

References `parallel_rng::ParallelRngManager< RngT, FloatT >::generator()`.

Here is the call graph for this function:



7.1.4.13 `template<class RngT , class FloatT > template<class Weights , class IdxT > arma::Col< IdxT >  
parallel_rng::ParallelRngManager< RngT, FloatT >::resample_dist ( const Weights & weights, IdxT N )`

Definition at line 338 of file ParallelRngManager.h.

References `parallel_rng::ParallelRngManager< RngT, FloatT >::generator()`.

Here is the call graph for this function:

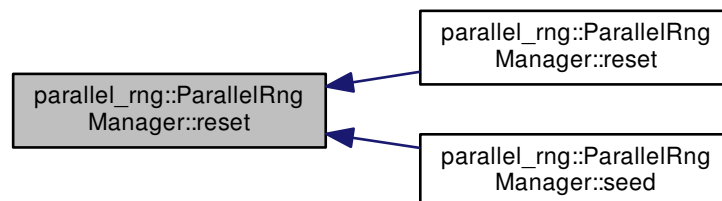


7.1.4.14 `template<class RngT , class FloatT > void parallel_rng::ParallelRngManager< RngT, FloatT >::reset ( )`

Definition at line 196 of file ParallelRngManager.h.

Referenced by `parallel_rng::ParallelRngManager< RngT, FloatT >::reset()`, and `parallel_rng::ParallelRngManager< RngT, FloatT >::seed()`.

Here is the caller graph for this function:



7.1.4.15 `template<class RngT , class FloatT > void parallel_rng::ParallelRngManager< RngT, FloatT >::reset ( SeedT seed )`

Definition at line 202 of file ParallelRngManager.h.

References `parallel_rng::ParallelRngManager< RngT, FloatT >::reset()`.

Here is the call graph for this function:



7.1.4.16 `template<class RngT , class FloatT > void parallel_rng::ParallelRngManager< RngT, FloatT >::reset ( SeedT seed, IdxT max_threads )`

Definition at line 208 of file ParallelRngManager.h.

7.1.4.17 `template<class RngT , class FloatT > void parallel_rng::ParallelRngManager< RngT, FloatT >::seed ( SeedT seed )`

Definition at line 186 of file ParallelRngManager.h.

References `parallel_rng::ParallelRngManager< RngT, FloatT >::reset()`.

Here is the call graph for this function:



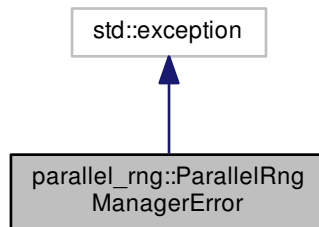
The documentation for this class was generated from the following file:

- [ParallelRngManager.h](#)

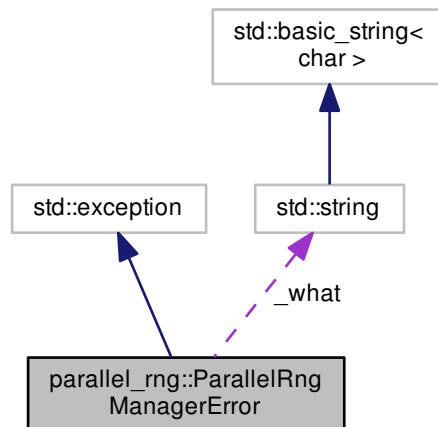
## 7.2 parallel\_rng::ParallelRngManagerError Class Reference

```
#include </home/travis/build/markjolah/ParallelRngManager/include/ParallelRngManager/ParallelRngManager.h>
```

Inheritance diagram for parallel\_rng::ParallelRngManagerError:



Collaboration diagram for parallel\_rng::ParallelRngManagerError:



### Public Member Functions

- [ParallelRngManagerError](#) (std::string [what](#))
- const char \* [what](#) () const noexcept override

## Protected Attributes

- `std::string _what`

## 7.2.1 Detailed Description

Definition at line 60 of file `ParallelRngManager.h`.

## 7.2.2 Constructor &amp; Destructor Documentation

7.2.2.1 `parallel_rng::ParallelRngManagerError::ParallelRngManagerError ( std::string what )` `[inline]`

Definition at line 65 of file `ParallelRngManager.h`.

## 7.2.3 Member Function Documentation

7.2.3.1 `const char* parallel_rng::ParallelRngManagerError::what ( ) const` `[inline]`, `[override]`, `[noexcept]`

Definition at line 66 of file `ParallelRngManager.h`.

## 7.2.4 Member Data Documentation

7.2.4.1 `std::string parallel_rng::ParallelRngManagerError::_what` `[protected]`

Definition at line 63 of file `ParallelRngManager.h`.

The documentation for this class was generated from the following file:

- [ParallelRngManager.h](#)

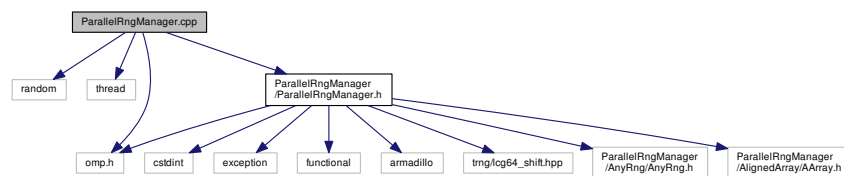
## 8 File Documentation

### 8.1 ParallelRngManager.cpp File Reference

Fast auto rng for parallel openmp code.

```
#include <random>
#include <thread>
#include "omp.h"
#include "ParallelRngManager/ParallelRngManager.h"
```

Include dependency graph for `ParallelRngManager.cpp`:





## Namespaces

- [parallel\\_rng](#)

## Functions

- SeedT [parallel\\_rng::generate\\_seed\(\)](#)
- IdxT [parallel\\_rng::openmp\\_estimate\\_max\\_threads\(\)](#)  
*Use openmp to estimate the maximum number of threads that will be generated.*

### 8.1.1 Detailed Description

Fast auto rng for parallel openmp code.

#### Author

Mark J. Olah (mjo@cs.unm DOT edu)

#### Date

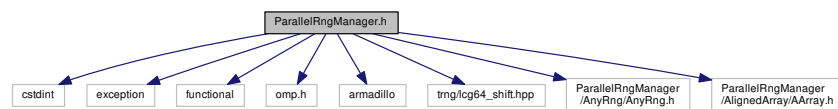
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## 8.2 ParallelRngManager.h File Reference

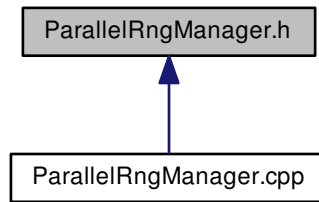
Adapts TRNG parallel RNG to armadillo, maintaining a per-thread RNG.

```
#include <cstdint>
#include <exception>
#include <functional>
#include <omp.h>
#include <armadillo>
#include <trng/lcg64_shift.hpp>
#include "ParallelRngManager/AnyRng/AnyRng.h"
#include "ParallelRngManager/AlignedArray/AArray.h"
```

Include dependency graph for ParallelRngManager.h:



This graph shows which files directly or indirectly include this file:



### Classes

- class [parallel\\_rng::ParallelRngManagerError](#)
- class [parallel\\_rng::ParallelRngManager< RngT, FloatT >](#)

### Namespaces

- [parallel\\_rng](#)

### Macros

- `#define` [DEBUG\\_ASSERT\(...\)](#)
- `#define` [ASSERT\\_SETUP\(...\)](#)

### Typedefs

- using [parallel\\_rng::DefaultParallelRngT](#) = `trng::lcg64_shift`  
*Suggested default ParallelRNG type.*
- using [parallel\\_rng::SeedT](#) = `uint64_t`  
*Use the true random interface to generate a truly random seed.*
- using [parallel\\_rng::IdxT](#) = `arma::uword`

### Functions

- SeedT [parallel\\_rng::generate\\_seed](#) ()
- IdxT [parallel\\_rng::openmp\\_estimate\\_max\\_threads](#) ()  
*Use openmp to estimate the maximum number of threads that will be generated.*
- `template<class RngT = DefaultParallelRngT, class FloatT = double>`  
`ParallelRngManager< RngT, FloatT >` [parallel\\_rng::make\\_parallel\\_rng\\_manager](#) ()
- `template<class RngT = DefaultParallelRngT, class FloatT = double>`  
`ParallelRngManager< RngT, FloatT >` [parallel\\_rng::make\\_parallel\\_rng\\_manager](#) (SeedT seed)

### 8.2.1 Detailed Description

Adapts TRNG parallel RNG to armadillo, maintaining a per-thread RNG.

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#### Date

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### 8.2.2 Macro Definition Documentation

#### 8.2.2.1 `#define ASSERT_SETUP( ... )`

Definition at line 45 of file ParallelRngManager.h.

#### 8.2.2.2 `#define DEBUG_ASSERT( ... )`

Definition at line 40 of file ParallelRngManager.h.

## 8.3 README.md File Reference

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