## Documentation

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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.codepro
   Written by Peter O.
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CLASSES
   builtins.object
        AlmostRandom
        BinaryExpansion
        BringmannLarsen
        ConvexPolygonSampler
        DensityInversionSampler
        DensityTiling
        {\tt FastLoadedDiceRoller}
        OptimalSampler
       PascalTriangle
        PrefixDistributionSampler
        RandomGen
        RatioOfUniformsTiling
        SortedAliasMethod
        VoseAlias
    class AlmostRandom(builtins.object)
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| AlmostRandom(randgen, list)

\_\_init\_\_(self, randgen, list)

Methods defined here:

```
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
       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.
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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 variate 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)
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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:
       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 variates 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
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"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 variate), and quantile_X
       (finds the quantile
       for a uniform random variate in [0, 1]),
       where X is the name given here.
quantile(self, v)
    Calculates quantiles from uniform random variates
          in the interval [0, 1].
    - v: A list of uniform random variates.
    Returns a list of the quantiles corresponding to the
    uniform random variates. The returned list will have
    the same number of entries as 'v'.
sample(self, rg, n=1)
    Generates random variates that (approximately) follow the
          distribution modeled by this class.
    - n: The number of random variates to generate.
    Returns a list of 'n' random variates.
Data descriptors defined here:
    dictionary for instance variables (if defined)
__weakref__
    list of weak references to the object (if defined)
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class DensityTiling(builtins.object)
 | DensityTiling(pdf, bl, br, cycles=8)
| Produces a tiling of a probability density function (PDF)
        for the purposes of random variate 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 less than or equal to a finite number (thus, it should be free of _poles_,
     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 variate).
       - pdfcall: Name of the method representing pdf (for more information,
          see the __init__ method of this class). Optional; if not given
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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 variates that (approximately) follow the
             distribution modeled by this class.
       - n: The number of random variates to generate.
       Returns a list of 'n' random variates.
   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 variate 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__
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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 variate 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<sup>k</sup> or 2<sup>k</sup>-2<sup>m</sup>.
| 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.
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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:
       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 less than or equal to a finite number.
| 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 strictly increasing or strictly 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)
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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 variate generation and sampling. It takes
   an underlying \ensuremath{\mathsf{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 variates are
        needed at once. Ways to improve the performance
        of generating many random variates 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 variate.
        `a` and `b` are the two parameters of the beta distribution,
        and `nc` is a parameter such that `nc` other than 0
        indicates a _noncentral_ distribution.
   binomial(self, trials, p, n=None)
 binomial_int(self, trials, px, py)
 | boundedGeometric(self, px, py, n)
```

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Generates a bounded geometric random variate, 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 variate (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 variate '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,

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multiple of 2<sup>'bits'</sup>.
exprandless(self, a, b)
    Determines whether one partially-sampled exponential number
    is less than another; returns
    True if so and False otherwise. During
    the comparison, additional bits will be sampled in both numbers
    if necessary for the comparison.
exprandnew(self, lamdanum=1, lamdaden=1)
    Returns an object to serve as a partially-sampled
    exponential random variate 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 variate 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 variate 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 `(k-1)/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:
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ties to even rounding rule. Returns the resulting number as a

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Geometric: "Let G be O. Do this _k_ times: 'Flip a coin until it shows heads, let _r_ be
       of heads is then (k-1)/G."
      Bernoulli: "Let G be O. Do this until heads is shown _k_ times: 'Flip a coin and add Expo
      Both algorithms use the fact that (k-1)/(X1+...+Xk) 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 variates 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 = ceiling(-6*ln(2/delta)/((epsilon**2)*(4*epsilon-3))).
          For both suggestions, epsilon is in the interval (0, 3/4) and delta is in (0, 1).
          Note: "14/3" in the paper should probably read "4/3".
gbas01(self, coin, k=385)
    Estimates the mean of a random variable lying in [0, 1].
    This is done using gbas and a "coin" that returns 1 if a random uniform [0, 1]
    number is less the result of the given function or 0 otherwise.
    The estimate is unbiased but has nonzero probability of being
    greater than 1 (that is, the estimate does not lie in [0, 1] almost surely).
    coin: A function that returns a number in [0, 1].
    k: See gbas.
geoellipsoid_point(self, a=6378.137, invf=298.2572236)
    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 variate generation.

- point: A list of coordinates of a point in space. This method assumes the point was a randomly generated member of a geometric set (such as a sphere, ellipse, polygon, or any other volume). Let N be the number of coordinates of this parameter (the number of dimensions).
- f: A function that determines whether a point belongs in the geometric set. Returns True if so, and False otherwise. This method takes as input a list containing N coordinates describing a point in space. If this parameter is given, this method assumes the geometric set is convex (and this method may return incorrect results for concave sets), because the method checks only the corners of each box to determine whether the box is entirely included in the geometric set.
- fbox: A function that determines whether a box is included in the geometric set. This method takes as input a list containing N items, where each item is a list containing the lowest and highest value of the box for the corresponding dimension. Returns 0 if the box is entirely outside the set, 1 if the box is partially inside the set (or if the method is not certain whether the box is inside or outside the set), and 2 if the box is entirely inside the set.

Returns a list containing two items. The first describes the size of the box (as a negative power of 2). The second is a list of coordinates describing the position. Let v be 2\*\*-ret[0]. The box is then calculated as (ret[1][0]\*v, ret[1]\*v+v), ..., (ret[1][n-1]\*v, ret[1][n-1]\*v+v).

Raises an error if the point was determined not to belong in the geometric set. Either f or fset must be passed to this method, but not both.

Reference: C.T. Li, A. El Gamal, "A Universal Coding Scheme for Remote Generation of Continuous Random Variables", arXiv:1603.05238v1 [cs.IT], 2016.

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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 variate generation, based on a non-uniform probability density function. It generates a random variate 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 with a PDF. 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 strictly decreasing in every direction away
  - 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 variates generated by this method, in binary digits
      after the point. Default is 53.
    Returns a list containing two items. The first describes the size of the box
    (as a negative power of 2). The second is a list of coordinates describing the
    position. Let v be 2**-ret[0]. The box is then calculated as (ret[1][0]*v,
    ret[1]*v+v), ..., (ret[1][n-1]*v, ret[1][n-1]*v+v).
    Raises an error if the point is determined to be outside the support of the PDF.
    Either pdf or pdfbounds must be passed to this method, but not both.
    Reference: C.T. Li, A. El Gamal, "A Universal Coding Scheme for
    Remote Generation of Continuous Random Variables",
    arXiv:1603.05238v1 [cs.IT], 2016.
gumbel(self, a, b)
hypercube_point(self, dims, sizeFromCenter=1)
    Generates an independent and uniform random point on the surface of a 'dims'-dimensional
    hypercube (square, cube, etc.)
    centered at the origin.
hypergeometric(self, trials, ones, count)
hypersphere_point(self, dims, radius=1)
    Generates an independent and uniform random point on the surface of a 'dims'-dimensional
    hypersphere (circle, sphere, etc.)
    centered at the origin.
integersWithSum(self, n, total)
    Returns a list of 'n' integers 0 or greater that sum to 'total'.
    The combination is chosen uniformly at random among all
    possible combinations.
integers_from_pdf(self, pdf, mn, mx, n=1)
    Generates one or more random integers from a discrete probability
    distribution expressed as a probability density
    function (PDF), which is also called the probability mass
    function for discrete distributions. The random integers
    will be in the interval [mn, mx]. `n` random integers will be
    generated. `pdf` is the PDF; it takes one parameter and returns,
    for that parameter, a weight indicating the relative probability
    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 variates 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 variates, 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 variate 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 variates
    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 variate.
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 variates that follow
    the probability density given in 'pdf' using
    a Markov-chain Monte Carlo algorithm, currently
    Metropolis--Hastings. The resulting random variates
    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 variates 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.
moval(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 variate
    of failures of each kind of failure.
negativebinomial(self, successes, p)
negativebinomialint(self, successes, px, py)
    Generates a negative binomial random variate, 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 variate.
numbersWithSum(self, count, sum=1.0)
numbers_from_cdf(self, cdf, mn, mx, n=1)
    Generates one or more random variates from a non-discrete 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 variate will
    be less than or equal to that parameter.
    - mn, mx: Sampling domain. The random variate
    will be in the interval [mn, mx].
    - n: How many random variates to generate. Default is 1.
numbers_from_dist(self, pdf, mn=0, mx=1, n=1, bitplaces=53)
    Generates 'n' random variates that follow a continuous
    distribution in an interval [mn, mx]. The distribution must have a
    PDF (probability density function) and the PDF must be less than or equal to a finite number
    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 variates to generate. Default is 1.
    - 'pdf' is a procedure that takes three arguments: xmin, xmax, bitplaces,
       and returns an array of two items: the greatest lower bound of f(x) anywhere
       in the interval [xmin, xmax] (where f(x) is the PDF), and the least upper
       bound of f(x) anywhere there. Both bounds are multiples of 2^--bitplaces.
    - 'bitplaces' is an accuracy expressed as a number of bits after the
       binary point. The random variate will be a multiple of 2^-bitplaces,
       or have a smaller granularity. Default is 53.
    - 'mn' and 'mx' express the interval. Both are optional and
       are set to 0 and 1, respectively, by default.
numbers_from_dist_inversion(self, icdf, n=1, digitplaces=53, base=2)
    Generates 'n' random variates that follow a discrete or non-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 variates to generate. Default is 1.
    - 'icdf' is a procedure that takes three arguments: u, ubits, digitplaces,
       and returns a number within base^-digitplaces of the True inverse
       CDF (inverse cumulative distribution function, or quantile function)
       of u/base^ubits. For a given value of `digitplaces`, icdf(x)<=icdf(y)
```

```
whenever 0 \le x \le y \le 1.
    - 'digitplaces' is an accuracy expressed as a number of digits after the
       point. Each random variate will be a multiple of base^-digitplaces,
       or have a smaller granularity. Default is 53.
    - base is the digit base in which the accuracy is expressed. Default is 2
       (binary). (Note that 10 means decimal.)
numbers_from_pdf(self, pdf, mn, mx, n=1, steps=100)
    Generates one or more random variates from a continuous probability
    distribution expressed as a probability density
    function (PDF). The random variate
    will be in the interval [mn, mx]. `n` random variates will be
    generated. `pdf` is the PDF; it takes one parameter and returns,
    for that parameter, a weight indicating the relative probability
     that a random variate 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 variates in [0, 1] into numbers
    (called quantiles) that follow a non-discrete probability distribution, based on its PDF
    (probability density function), its CDF (cumulative distribution
    function), or both.
    - u01: List of uniform random variates 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 variate 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: [[Not used.]] The CDF; it takes one parameter and returns,
    for that parameter, the probability that a random variate will
    be less than or equal to that parameter. Optional if a PDF is given.
    For best results, the CDF should be
    strictly increasing everywhere in the
    interval [xmin, xmax]. The CDF must output values in [0, 1].
    - mn, mx: Sampling domain. The random variate
    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
```

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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 variate following a Poisson distribution.
  poissonint(self, mx, my)
      Generates a random variate following a Poisson distribution with mean mx/my.
  polya_int(self, sx, sy, px, py)
      Generates a negative binomial (Polya) random variate, 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.i
      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.i
      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 variates.
      Generates a random variate following a Rayleigh distribution.
| rndint(self, maxInclusive)
| rndint_fastdiceroller(self, maxInclusive)
| rndintexc(self, maxExclusive)
```

```
rndintexcrange(self, minInclusive, maxExclusive)
  rndintrange(self, minInclusive, maxInclusive)
  rndrange(self, minInclusive, maxInclusive)
  rndrangemaxexc(self, minInclusive, maxExclusive)
  rndrangeminexc(self, mn, mx)
  rndrangeminmaxexc(self, mn, mx)
  rndu01(self)
  rndu01oneexc(self)
| rndu01zeroexc(self)
  rndu01zerooneexc(self)
  sample(self, list, k)
  sattolo(self, list)
       Puts the elements of 'list' in random order, choosing
       from among all cyclic permutations (Sattolo's algorithm).
       Returns 'list'.
  shell_point(self, dims, outerRadius=1, innerRadius=0.5)
       Generates an independent and uniform random point inside a 'dims'-dimensional
       spherical shell (donut, hollow sphere, etc.)
       centered at the origin.
  shuffle(self, list)
      Puts the elements of 'list' in random order (does an
       in-place shuffle). Returns 'list'.
  simplex_point(self, points)
       Generates an independent and uniform random point on the surface of an N-dimensional
       simplex (line segment, triangle, tetrahedron, etc.)
       with the given coordinates.
  slicesample(self, pdf, n, xstart=0.1)
       Slice sampling of R. M. Neal.
       Generates 'n' random variates that follow
       the probability density given in 'pdf' using
       slice sampling. The resulting random variates
       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
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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 O. 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
    acap - Optional. A setting used in the optimization process; an
      integer greater than 0.
stable(self, alpha, beta)
    Generates a random variate following a stable distribution.
stableO(self, alpha, beta, mu=0, sigma=1)
    Generates a random variate 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)
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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 variate.
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 `we
    Deville, J.-C. and Tillé, Y. Unequal probability sampling without replacement through a sp
weighted_choice_n(self, weights, n=1)
wiener(self, st, en, step=1.0, mu=0.0, sigma=1.0)
    Generates random variates following a Wiener
    process (Brownian motion). Each element of the return
    value contains a timestamp and a random variate 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.
    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 other
```

```
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 zer
   ______
   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
I 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 variate 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, to the right, or both.
      However, for the ratio of uniforms method to work, both pdf(x) and
      x*x*pdf(x) must be less than or equal to a finite number (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 \le min(x*sqrt(pdf(x))) and
      y1 >= max(x*sqrt(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.
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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 variate).
       - 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 variates that (approximately) follow the
             distribution modeled by this class.
       - n: The number of random variates to generate.
       Returns a list of 'n' random variates.
 | 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 variate 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
     I the probability. This sampler supports integer or non-integer weights.
     | Reference:
     | Vose, Michael D. "A linear algorithm for generating random variates 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)
```

```
DATA
    ArcTanHTable = [0, 294906490, 137123709, 67461703, 33598225, 16782680,...
   CRUDELOG = [0, -726816, -681390, -654818, -635964, -621340, -609392, -...
   CRUDELOG ARCTANBITDIFF = 13
   CRUDELOG ARCTANFRAC = 29
   CRUDELOG_BITS = 16
   CRUDELOG_LOG2BITS = 45426
   CRUDELOG_LOGMIN = 9830
    \texttt{LNPOLY2} = \big[ (-28986367995118693\dots8591117027361355259, \ 1000000000000000\dots \\ ] \\
   LNPOLY3 = [(-13476514299119388...8263005361644498323, 500000000000000...
   REALHALFPI = RealPi(1/2)
   REALPI = RealPi(1)
   REAL_858_1000 = RealFraction(429/500)
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
\mid LogMin = 157286
```

```
I 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
```

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| 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.
| - Giulio Morina. Krzysztof Łatuszyński. Piotr Nayar. Alex Wendland. "From the Bernoulli factor
| - Dughmi, Shaddin, Jason Hartline, Robert D. Kleinberg, and Rad Niazadeh. "Bernoulli factories
  - 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 109(2), June 2022.
  - 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(selfnumerator, numbag, intpart, bag)
       Simulates (numerator+numbag)/(intpart+bag).
  a_div_b_bag(self, numerator, intpart, bag)
       Simulates numerator/(intpart+bag).
  add(self, f1, f2, eps=Fraction(1, 20))
       Addition Bernoulli factory: B(p), B(q) \Rightarrow B(p+q) (Dughmi et al. 2021)
       - f1, f2: Functions that return 1 if heads and 0 if tails.
       - eps: A Fraction in (0, 1). eps must be chosen so that p+q <= 1 - eps,
         where p and q are the probability of heads for f1 and f2, respectively.
  alt_series(self, f, series)
       Alternating-series Bernoulli factory: B(p) \rightarrow B(s[0] - s[1]*p + s[2]*p^2 - ...)
       (Łatuszyński et al. 2011).
       - f: Function that returns 1 if heads and 0 if tails.
       - series: Object that generates each coefficient of the series starting with the first.
         Each coefficient must be less than or equal to the previous and all of them must
         be 1 or less.
         Implements the following two methods: reset() resets the object to the first
         coefficient; and next() generates the next coefficient.
  arctan_n_div_n(self, f)
       Arctan div N: B(p) \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 probabili
       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) => B(Bernstein(alpha))
         (Goyal and Sigman 2012).
    - f: Function that returns 1 if heads and 0 if tails.
    - alpha: List of Bernstein coefficients for the polynomial (when written
       in Bernstein form),
       whose degree is this list's length minus 1.
       For this to work, each coefficient must be in [0, 1].
coin(self, c)
    Convenience method to generate a function that returns
    1 (heads) with the given probability c (which must be in [0, 1])
    and 0 (tails) otherwise.
complement(self, f)
    Complement (NOT): B(p) => B(1-p) (Flajolet et al. 2010)
    - f: Function that returns 1 if heads and 0 if tails.
conditional(self, f1, f2, f3)
    Conditional: B(p), B(q), B(r) \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(eps/p) (Lee et al. 2014).
    - f: Function that returns 1 if heads and 0 if tails.
    - eps: Fraction in (0, 1), must be chosen so that eps < p, where p is
      the probability of heads.
```

```
evenparity(self, f)
    Even parity: B(p) \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) -> 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) \rightarrow 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 <= 1 - eps.
    - eps: A Fraction in (0, 1). If c > 1, eps must be chosen so that c*p <= 1 - eps.
linear_lowprob(self, f, cx, cy=1, m=Fraction(249, 500))
    Linear Bernoulli factory which is faster if the probability of heads is known
        to be less than half: B(p) \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 \le m \le 1/2.
    - m: A Fraction in (0, 1/2). If c > 1, m must be chosen so that c*p \le m \le 1/2.
linear_power(self, f, cx, cy=1, i=1, eps=Fraction(1, 20))
    Linear-and-power Bernoulli factory: B(p) => B((p*cx/cy)^i) (Huber 2019).
    - f: Function that returns 1 if heads and 0 if tails.
    - cx, cy: numerator and denominator of c; the probability of heads (p) is multiplied
      by c. c must be 0 or greater. If c > 1, c must be chosen so that c*p <= 1 - eps.
    - i: The exponent. Must be an integer and 0 or greater.
    - eps: A Fraction in (0, 1). If c > 1, eps must be chosen so that c*p \le 1 - eps.
```

```
logistic(self, f, cx=1, cy=1)
    Logistic Bernoulli factory: B(p) -> 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 - eps.
    - eps: A Fraction in (0, 1). If c > 1, eps must be chosen so that c*p < 1 - eps.
one_div_pi(self)
    Generates 1 with probability 1/pi.
    Reference: Flajolet et al. 2010.
power(self, f, ax, ay=1)
    Power Bernoulli factory: B(p) \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 + ..., where c(i) = c[i]/sum(c) (Mendo 2019).
    - f: Function that returns 1 if heads and 0 if tails.
    - c: List of coefficients in the power series, all of which must be
      non-negative integers.
probgenfunc(self, f, rng)
    Probability generating function Bernoulli factory: B(p) \Rightarrow B(E[p^x]), where x is rng()
     (Dughmi et al. 2021). 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. 2021): if 'rng' is Poisson(lamda) we have
      an "exponentiation" Bernoulli factory as follows:
```

```
B(p) \Rightarrow B(exp(p*lamda-lamda))
product(self, f1, f2)
    Product (conjunction; AND): B(p), B(q) => B(p*q) (Flajolet et al. 2010)
    - f1, f2: Functions that return 1 if heads and 0 if tails.
randbit(self)
    Generates a random bit that is 1 or 0 with equal probability.
rndint(self, maxInclusive)
rndintexc(self, maxexc)
    Returns a random integer in [0, maxexc).
simulate(self, coin, fbelow, fabove, fbound, nextdegree=None)
    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 kth Bernstein coefficient (not the value),
      or a lower bound thereof, for the degree-n lower polynomial (k starts at 0).
    - fabove(n, k): Calculates the kth Bernstein coefficient (not the value),
      or an upper bound thereof, for the degree-n upper polynomial.
    - fbound(n): Returns a tuple or list specifying a lower and upper bound
       among the values of fbelow and fabove, respectively, for the given n.
     - nextdegree(n): Returns a lambda returning the next degree after the
       given degree n for which a polynomial is available; the lambda
       must return an integer greater than n.
       Optional. If not given, the first degree is 1 and the next degree is n*2
       (so that for each power of 2 as well as 1, a polynomial of that degree
       must be specified).
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) =>
              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 probabili
       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 probabili
   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
I 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</pre>
>>> print([ent.next(coin) for i in range(100)])
| Methods defined here:
  __init__(self)
      Initialize self. See help(type(self)) for accurate signature.
  append_poly(self, result, poly)
      Appends a probability that the output die will land on
       a given number, in the form of a polynomial.
      result - A number indicating the result (die roll or coin
         flip) that will be returned by the _output_ coin or _output_
         die with the probability represented by this polynomial.
        Must be an integer 0 or greater. In the case of dice-to-coins
        or coins-to-coins, must be either 0 or 1, where 1 means
        heads and 0 means tails.
       poly - Polynomial expressed as a list of terms as follows:
        Each term is a list of two or more items that each express one of
         the polynomial's terms; the first item is the coefficient, and
         the remaining items are the powers of the input die's
         probabilities. The number of remaining items in each term
        is the number of faces the _input_ die has. Specifically, the
        term has the following form:
        In the case of coins-to-dice or coins-to-coins (so the probabilities are 1-p and p,
        where the [unknown] probability that the input coin returns 0
        is 1 - p, or returns 1 is p):
```

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

FILE

/home/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)
       __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, precision)
  atan2(self, x, precision)
  ceil(self)
| clamp(self, a, b)
| clampleft(self, a)
| containedIn(self, y)
| cos(self, precision)
  exp(self, precision)
  floor(self)
  greaterEqualScalar(self, a)
  greaterThanScalar(self, a)
  intersect(self, y)
  isAccurateTo(self, v)
  lessEqualScalar(self, a)
lessThanScalar(self, a)
l log(self, precision)
  magnitude(self)
  mignitude(self)
| negate(self)
| pi(precision)
| pow(self, v, precision)
| rem(self, v)
| sin(self, precision)
| sqrt(self, n)
| tan(self, precision)
```

```
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)
DATA
    ArcTanHTable = [0, 294906490, 137123709, 67461703, 33598225, 16782680,...
   CRUDELOG = [0, -726816, -681390, -654818, -635964, -621340, -609392, -...
   CRUDELOG_ARCTANBITDIFF = 13
   CRUDELOG_ARCTANFRAC = 29
   CRUDELOG_BITS = 16
   CRUDELOG_LOG2BITS = 45426
   CRUDELOG_LOGMIN = 9830
   LNPOLY2 = [(-28986367995118693...8591117027361355259, 1000000000000000...
   LNPOLY3 = [(-13476514299119388...8263005361644498323, 5000000000000000...
   REALHALFPI = RealPi(1/2)
   REALPI = RealPi(1)
   REAL_858_1000 = RealFraction(429/500)
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 a distribution in a way that minimizes error,
| if the distribution has a PDF (probability density function)
  and the PDF 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 PDF is continuous and there is a constant _L_ such that PD
  - numlabels: The number of labels associated with the distribution, if it's a
      transdimensional distribution. Optional; the default is 1.
  - bitAccuracy: Bit accuracy of the sampler; the sampler will sample from
     a distribution (truncated to the sampling domain) that is close to the
      ideal distribution by 2^-bitAccuracy. The default is 53.
  Reference:
  Sainudiin, Raazesh, and Thomas L. York. "An Auto-Validating, Trans-Dimensional,
  Universal Rejection Sampler for Locally Lipschitz Arithmetical Expressions."
  Reliable Computing 18 (2013): 15-54.
```

The following reference describes an optimization, not yet implemented here: Sainudiin, R., 2014. An Auto-validating Rejection Sampler for Differentiable

```
Arithmetical Expressions: Posterior Sampling of Phylogenetic Quartets. In
       Constraint Programming and Decision Making (pp. 143-152). Springer, Cham.
       Methods defined here:
       __init__(self, pdf, mn, mx, numLabels=1, bitAccuracy=53)
           Initialize self. See help(type(self)) for accurate signature.
       acceptRate(self)
       sample(self)
           Samples a number or vector (depending on the number of dimensions)
           from the distribution and returns that sample.
           If the sampler is transdimensional (the number of labels is greater than 1),
           instead returns a list containing the sample and a random label in the
           interval [0, numLabels), in that order.
       ______
    | Data descriptors defined here:
       __dict__
           dictionary for instance variables (if defined)
           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
DESCRIPTION
   # 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
       BernsteinPoly
       FPInterval
       PhaseType
       PiecewiseBernstein
       Real
           RandPSRN
           RandUniform
           RandUniformIntFrac
           {\tt RandUniformNegIntFrac}
           RealAdd
```

```
RealArcTan
        RealArcTan2
        RealCos
        RealDivide
        RealErf
        RealExp
        RealFraction
        RealLn
        {\tt RealLogGammaInt}
        RealMultiply
        RealNegate
        RealPi
        RealPow
        RealSin
        RealSqrt
       RealSubtract
       RealTan
   ShapeSampler
    ShapeSampler2
   SinFunction
class BernsteinPoly(builtins.object)
   BernsteinPoly(coeffs)
 | Methods defined here:
   __init__(self, coeffs)
        Initialize self. See help(type(self)) for accurate signature.
   deriv(self, d=1)
 | diff(self, pt, d=1)
 | fromFunc(func, n)
 | lipschitz(self)
   value(self, pt)
 | Data descriptors defined here:
   __dict__
        dictionary for instance variables (if defined)
    __weakref__
        list of weak references to the object (if defined)
class FPInterval(builtins.object)
 | FPInterval(n, d, prec)
 | Methods defined here:
```

```
__init__(self, n, d, prec)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   addintv(self, intv)
 | addnumden(self, n, d)
 | copy(self)
 | mulnumden(self, n, d)
 | setprec(self, prec)
 | subintv(self, intv)
 | Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
    __weakref__
       list of weak references to the object (if defined)
class PhaseType(builtins.object)
 | PhaseType(alpha, s)
 | Methods defined here:
   __init__(self, alpha, s)
       Initialize self. See help(type(self)) for accurate signature.
 | sample(self)
 | Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
    __weakref__
       list of weak references to the object (if defined)
class PiecewiseBernstein(builtins.object)
 | Methods defined here:
 | __init__(self)
       Initialize self. See help(type(self)) for accurate signature.
```

```
deriv(self, d=1)
   diff(self, x, d=1)
   fromcoeffs(coeffs)
       Creates a PiecewiseBernstein given a
       polynomial's Bernstein coefficients.
   get_coeffs(self)
 | lipschitz(self)
| piece(self, coeffs, mn, mx)
| value(self, x)
 | Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
       list of weak references to the object (if defined)
class RandPSRN(Real)
 | RandPSRN(a)
   Method resolution order:
       RandPSRN
       Real
       builtins.object
 | Methods defined here:
   __init__(self, a)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
   isNegative()
 | Methods inherited from Real:
   __abs__(a)
| __add__(a, b)
```

```
__ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
       Return self<=value.
   __lt__(a, b)
       Return self<value.
   __mul__(a, b)
   __neg__(a)
   __pow__(a, b)
   __radd__(a, b)
   __rmul__(a, b)
   __rpow__(b, a)
   __rsub__(a, b)
 | __rtruediv__(a, b)
   __sub__(a, b)
   __truediv__(a, b)
 | disp(a)
   evstable(a, prec)
   Data descriptors inherited from Real:
   __dict__
        dictionary for instance variables (if defined)
   __weakref__
        list of weak references to the object (if defined)
class RandUniform(Real)
 | Method resolution order:
       RandUniform
       Real
       builtins.object
```

```
Methods defined here:
  __init__(self)
      Initialize self. See help(type(self)) for accurate signature.
  __repr__(self)
      Return repr(self).
  ev(self, n)
| isNegative(self)
| Methods inherited from Real:
| __abs__(a)
  __add__(a, b)
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
      Return self<=value.
  __lt__(a, b)
   Return self<value.
| __mul__(a, b)
| __neg__(a)
| __pow__(a, b)
| __radd__(a, b)
__rmul__(a, b)
| __rpow__(b, a)
| __rsub__(a, b)
| __rtruediv__(a, b)
| __sub__(a, b)
| __truediv__(a, b)
| disp(a)
```

```
| evstable(a, prec)
| Data descriptors inherited from Real:
   __dict__
      dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RandUniformIntFrac(Real)
   RandUniformIntFrac(i, f)
 | Method resolution order:
       RandUniformIntFrac
       Real
       builtins.object
 | Methods defined here:
   __init__(self, i, f)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
 Methods inherited from Real:
| __abs__(a)
 __add__(a, b)
   __ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
      Return self<=value.
   __lt__(a, b)
      Return self<value.
| __mul__(a, b)
| __neg__(a)
```

```
__pow__(a, b)
   __radd__(a, b)
   __rmul__(a, b)
   __rpow__(b, a)
 | __rsub__(a, b)
   __rtruediv__(a, b)
 | __sub__(a, b)
   __truediv__(a, b)
 | disp(a)
   evstable(a, prec)
   isNegative(self)
   Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
    __weakref__
       list of weak references to the object (if defined)
class RandUniformNegIntFrac(Real)
   RandUniformNegIntFrac(i, f)
   Method resolution order:
       RandUniformNegIntFrac
       Real
       builtins.object
 | Methods defined here:
   __init__(self, i, f)
        Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
   Methods inherited from Real:
```

```
| __abs__(a)
  __add__(a, b)
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
      Return self<=value.
  __lt__(a, b)
     Return self<value.
| __mul__(a, b)
  __neg__(a)
  __pow__(a, b)
  __radd__(a, b)
  __rmul__(a, b)
| __rpow__(b, a)
__rsub__(a, b)
__rtruediv__(a, b)
  __sub__(a, b)
  __truediv__(a, b)
  disp(a)
  evstable(a, prec)
| isNegative(self)
  Data descriptors inherited from Real:
      dictionary for instance variables (if defined)
  __weakref__
      list of weak references to the object (if defined)
```

```
class Real(builtins.object)
   Methods defined here:
 | __abs__(a)
 __add__(a, b)
   __ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
      Return self<=value.
   __lt__(a, b)
      Return self<value.
 | __mul__(a, b)
  __neg__(a)
   __pow__(a, b)
   __radd__(a, b)
   __repr__(a)
       Return repr(self).
   __rmul__(a, b)
 | __rpow__(b, a)
 | __rsub__(a, b)
 __rtruediv__(a, b)
 __sub__(a, b)
   __truediv__(a, b)
   disp(a)
   ev(self, n)
   evstable(a, prec)
 isNegative(self)
   Data descriptors defined here:
```

```
__dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealAdd(Real)
 | RealAdd(a, b)
   Method resolution order:
       RealAdd
       Real
       builtins.object
| Methods defined here:
   __init__(self, a, b)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
 | Methods inherited from Real:
   __abs__(a)
   __add__(a, b)
   __ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
       Return self<=value.
   __lt__(a, b)
      Return self<value.
   __mul__(a, b)
 __neg__(a)
| __pow__(a, b)
   __radd__(a, b)
```

```
| __rmul__(a, b)
| __rpow__(b, a)
 | __rsub__(a, b)
 | __rtruediv__(a, b)
 | __sub__(a, b)
   __truediv__(a, b)
 | disp(a)
 | evstable(a, prec)
| isNegative(self)
 | Data descriptors inherited from Real:
      dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealArcTan(Real)
   RealArcTan(a)
 | Method resolution order:
       RealArcTan
       Real
       builtins.object
 | Methods defined here:
   __init__(self, a)
      Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
 Methods inherited from Real:
| __abs__(a)
   __add__(a, b)
```

```
__ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
      Return self<=value.
   __lt__(a, b)
      Return self<value.
 __mul__(a, b)
   __neg__(a)
 __pow__(a, b)
 | __radd__(a, b)
 | __rmul__(a, b)
   __rpow__(b, a)
 __rsub__(a, b)
   __rtruediv__(a, b)
   __sub__(a, b)
   __truediv__(a, b)
 disp(a)
 | evstable(a, prec)
   isNegative(self)
   Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
       list of weak references to the object (if defined)
class RealArcTan2(Real)
 | RealArcTan2(y, x)
 | Method resolution order:
       RealArcTan2
```

```
Real
      builtins.object
| Methods defined here:
  __init__(self, y, x)
      Initialize self. See help(type(self)) for accurate signature.
  __repr__(self)
      Return repr(self).
  ev(self, n)
  Methods inherited from Real:
| __abs__(a)
  __add__(a, b)
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
      Return self<=value.
  __lt__(a, b)
     Return self<value.
  __mul__(a, b)
  __neg__(a)
  __pow__(a, b)
  __radd__(a, b)
  __rmul__(a, b)
  __rpow__(b, a)
  __rsub__(a, b)
 __rtruediv__(a, b)
| __sub__(a, b)
  __truediv__(a, b)
```

```
| disp(a)
   evstable(a, prec)
 | isNegative(self)
 | Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealCos(Real)
| RealCos(a)
   Method resolution order:
       RealCos
       Real
       builtins.object
 | Methods defined here:
   __init__(self, a)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
      Return repr(self).
   ev(self, n)
 | Methods inherited from Real:
| __abs__(a)
   __add__(a, b)
   __ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
       Return self<=value.
   __lt__(a, b)
       Return self<value.
```

```
| __mul__(a, b)
| __neg__(a)
| __pow__(a, b)
| __radd__(a, b)
 __rmul__(a, b)
   __rpow__(b, a)
 | __rsub__(a, b)
   __rtruediv__(a, b)
| __sub__(a, b)
| __truediv__(a, b)
| disp(a)
| evstable(a, prec)
| isNegative(self)
| Data descriptors inherited from Real:
   __dict__
      dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealDivide(Real)
| RealDivide(a, b)
   Method resolution order:
       RealDivide
       Real
       builtins.object
| Methods defined here:
   __init__(self, a, b)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
| ev(self, n)
```

```
| Methods inherited from Real:
| __abs__(a)
  __add__(a, b)
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
      Return self<=value.
  __lt__(a, b)
     Return self<value.
__mul__(a, b)
__neg__(a)
__pow__(a, b)
  __radd__(a, b)
 __rmul__(a, b)
__rpow__(b, a)
| __rsub__(a, b)
| __rtruediv__(a, b)
| __sub__(a, b)
  __truediv__(a, b)
disp(a)
  evstable(a, prec)
  isNegative(self)
Data descriptors inherited from Real:
  __dict__
      dictionary for instance variables (if defined)
```

```
| __weakref__
       list of weak references to the object (if defined)
class RealErf(Real)
 | RealErf(a)
   Method resolution order:
       RealErf
       Real
       builtins.object
 | Methods defined here:
   __init__(self, a)
      Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
      Return repr(self).
   ev(self, n)
 | Methods inherited from Real:
 | __abs__(a)
   __add__(a, b)
   __ge__(a, b)
      Return self>=value.
   __gt__(a, b)
      Return self>value.
   __le__(a, b)
      Return self<=value.
   __lt__(a, b)
      Return self<value.
   __mul__(a, b)
 | __neg__(a)
 | __pow__(a, b)
 | __radd__(a, b)
 | __rmul__(a, b)
 | __rpow__(b, a)
```

```
| __rsub__(a, b)
| __rtruediv__(a, b)
| __sub__(a, b)
| __truediv__(a, b)
| disp(a)
 | evstable(a, prec)
 | isNegative(self)
| Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealExp(Real)
 | RealExp(a)
   Method resolution order:
       RealExp
       Real
       builtins.object
| Methods defined here:
   __init__(self, a)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
 | isNegative()
   Methods inherited from Real:
 | __abs__(a)
 | __add__(a, b)
   __ge__(a, b)
       Return self>=value.
```

```
__gt__(a, b)
       Return self>value.
   __le__(a, b)
      Return self<=value.
   __lt__(a, b)
      Return self<value.
   __mul__(a, b)
   __neg__(a)
   __pow__(a, b)
 | __radd__(a, b)
 | __rmul__(a, b)
 | __rpow__(b, a)
   __rsub__(a, b)
 __rtruediv__(a, b)
   __sub__(a, b)
 __truediv__(a, b)
 | disp(a)
| evstable(a, prec)
 | Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealFraction(Real)
 | RealFraction(a, b=None)
 | Method resolution order:
       RealFraction
       Real
       builtins.object
| Methods defined here:
```

```
__abs__(self)
  __add__(self, b)
  __init__(self, a, b=None)
      Initialize self. See help(type(self)) for accurate signature.
  __mul__(self, b)
  __neg__(self)
  __radd__(self, b)
  __repr__(self)
     Return repr(self).
  __rmul__(self, b)
  __rsub__(self, b)
  __rtruediv__(self, b)
__sub__(self, b)
  __truediv__(self, b)
| ev(self, n)
  isDefinitelyZero(self)
  isNegative(self)
  toFraction(self)
  Methods inherited from Real:
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
     Return self<=value.
  __lt__(a, b)
     Return self<value.
__pow__(a, b)
```

```
__rpow__(b, a)
| disp(a)
| evstable(a, prec)
 | Data descriptors inherited from Real:
   __dict__
      dictionary for instance variables (if defined)
   __weakref__
      list of weak references to the object (if defined)
class RealLn(Real)
| RealLn(a)
| Method resolution order:
      RealLn
      Real
      builtins.object
 | Methods defined here:
   __init__(self, a)
      Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
     Return repr(self).
  ev(self, n)
| isDefinitelyZero(self)
   ______
   Methods inherited from Real:
| __abs__(a)
   __add__(a, b)
   __ge__(a, b)
      Return self>=value.
   __gt__(a, b)
      Return self>value.
| __le__(a, b)
     Return self<=value.
| __lt__(a, b)
```

```
Return self<value.
   __mul__(a, b)
| __neg__(a)
   __pow__(a, b)
   __radd__(a, b)
   __rmul__(a, b)
   __rpow__(b, a)
   __rsub__(a, b)
| __rtruediv__(a, b)
| __sub__(a, b)
| __truediv__(a, b)
| disp(a)
   evstable(a, prec)
 | isNegative(self)
   Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealLogGammaInt(Real)
| RealLogGammaInt(a)
   Method resolution order:
       {\tt RealLogGammaInt}
       Real
       builtins.object
| Methods defined here:
   __init__(self, a)
        Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
```

```
ev(self, n)
| Methods inherited from Real:
__abs__(a)
  __add__(a, b)
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
      Return self<=value.
  __lt__(a, b)
      Return self<value.
  __mul__(a, b)
__neg__(a)
  __pow__(a, b)
  __radd__(a, b)
  __rmul__(a, b)
__rpow__(b, a)
| __rsub__(a, b)
__rtruediv__(a, b)
__sub__(a, b)
  __truediv__(a, b)
  disp(a)
  evstable(a, prec)
  isNegative(self)
  Data descriptors inherited from Real:
  __dict__
```

```
dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealMultiply(Real)
  RealMultiply(a, b)
   Method resolution order:
       RealMultiply
       Real
       builtins.object
 | Methods defined here:
   __init__(self, a, b)
      Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
 | ev(self, n)
 | isDefinitelyZero(self)
 | mul(a, b)
 | Methods inherited from Real:
   __abs__(a)
| __add__(a, b)
   __ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
       Return self<=value.
   __lt__(a, b)
      Return self<value.
 | __mul__(a, b)
| __neg__(a)
 | __pow__(a, b)
```

```
| __radd__(a, b)
   __rmul__(a, b)
| __rpow__(b, a)
 __rsub__(a, b)
 __rtruediv__(a, b)
   __sub__(a, b)
   __truediv__(a, b)
 disp(a)
 evstable(a, prec)
| isNegative(self)
   Data descriptors inherited from Real:
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealNegate(Real)
| RealNegate(a)
| Method resolution order:
       RealNegate
       Real
       builtins.object
   Methods defined here:
   __init__(self, a)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
 Methods inherited from Real:
   __abs__(a)
```

```
| __add__(a, b)
   __ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
       Return self<=value.
   __lt__(a, b)
      Return self<value.
   __mul__(a, b)
 __neg__(a)
 | __pow__(a, b)
 | __radd__(a, b)
 __rmul__(a, b)
  __rpow__(b, a)
   __rsub__(a, b)
   __rtruediv__(a, b)
   __sub__(a, b)
 | __truediv__(a, b)
 | disp(a)
   evstable(a, prec)
 | isNegative(self)
 | Data descriptors inherited from Real:
   __dict__
      dictionary for instance variables (if defined)
    __weakref__
       list of weak references to the object (if defined)
class RealPi(Real)
 | RealPi(fraction=1, consistent=False)
```

```
Method resolution order:
      RealPi
      Real
      builtins.object
  Methods defined here:
  __init__(self, fraction=1, consistent=False)
      Initialize self. See help(type(self)) for accurate signature.
  __repr__(self)
      Return repr(self).
  ev(self, n)
| Methods inherited from Real:
| __abs__(a)
  __add__(a, b)
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
     Return self<=value.
  __lt__(a, b)
     Return self<value.
| __mul__(a, b)
__neg__(a)
__pow__(a, b)
  __radd__(a, b)
__rmul__(a, b)
__rpow__(b, a)
__rsub__(a, b)
| __rtruediv__(a, b)
  __sub__(a, b)
```

```
__truediv__(a, b)
 | disp(a)
 | evstable(a, prec)
 | isNegative(self)
 | Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
    __weakref__
       list of weak references to the object (if defined)
class RealPow(Real)
 | RealPow(a, b)
 | Method resolution order:
       RealPow
       Real
       builtins.object
 | Methods defined here:
 | __init__(self, a, b)
      Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
      Return repr(self).
 | ev(self, n)
   Methods inherited from Real:
 | __abs__(a)
   __add__(a, b)
   __ge__(a, b)
      Return self>=value.
   __gt__(a, b)
       Return self>value.
 | __le__(a, b)
      Return self<=value.
 | __lt__(a, b)
```

```
Return self<value.
   __mul__(a, b)
| __neg__(a)
   __pow__(a, b)
 __radd__(a, b)
   __rmul__(a, b)
 | __rpow__(b, a)
   __rsub__(a, b)
| __rtruediv__(a, b)
| __sub__(a, b)
| __truediv__(a, b)
| disp(a)
 | evstable(a, prec)
| isNegative(self)
 | Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealSin(Real)
| RealSin(a)
   Method resolution order:
       RealSin
       Real
       builtins.object
| Methods defined here:
   __init__(self, a)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
```

```
ev(self, n)
  isDefinitelyZero(self)
  Methods inherited from Real:
__abs__(a)
  __add__(a, b)
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
      Return self<=value.
  __lt__(a, b)
     Return self<value.
 __mul__(a, b)
  __neg__(a)
  __pow__(a, b)
  __radd__(a, b)
| __rmul__(a, b)
| __rpow__(b, a)
| __rsub__(a, b)
__rtruediv__(a, b)
  __sub__(a, b)
  __truediv__(a, b)
  disp(a)
  evstable(a, prec)
isNegative(self)
  Data descriptors inherited from Real:
```

```
__dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealSqrt(Real)
   RealSqrt(a)
   Method resolution order:
       RealSqrt
       Real
       builtins.object
| Methods defined here:
   __init__(self, a)
       Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
 | Methods inherited from Real:
 | __abs__(a)
   __add__(a, b)
   __ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
       Return self<=value.
   __lt__(a, b)
      Return self<value.
   __mul__(a, b)
 __neg__(a)
| __pow__(a, b)
   __radd__(a, b)
```

```
| __rmul__(a, b)
| __rpow__(b, a)
| __rsub__(a, b)
| __rtruediv__(a, b)
 __sub__(a, b)
   __truediv__(a, b)
 | disp(a)
 | evstable(a, prec)
| isNegative(self)
| Data descriptors inherited from Real:
      dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RealSubtract(Real)
   RealSubtract(a, b)
| Method resolution order:
       RealSubtract
       Real
       builtins.object
| Methods defined here:
   __init__(self, a, b)
      Initialize self. See help(type(self)) for accurate signature.
   __repr__(self)
       Return repr(self).
   ev(self, n)
 Methods inherited from Real:
| __abs__(a)
   __add__(a, b)
```

```
__ge__(a, b)
       Return self>=value.
   __gt__(a, b)
       Return self>value.
   __le__(a, b)
      Return self<=value.
   __lt__(a, b)
      Return self<value.
 __mul__(a, b)
 __neg__(a)
 __pow__(a, b)
 | __radd__(a, b)
 | __rmul__(a, b)
   __rpow__(b, a)
 __rsub__(a, b)
   __rtruediv__(a, b)
   __sub__(a, b)
   __truediv__(a, b)
 disp(a)
 | evstable(a, prec)
   isNegative(self)
   Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
       list of weak references to the object (if defined)
class RealTan(Real)
 | RealTan(a)
 | Method resolution order:
       RealTan
```

```
Real
      builtins.object
| Methods defined here:
  __init__(self, a)
      Initialize self. See help(type(self)) for accurate signature.
  __repr__(self)
      Return repr(self).
  ev(self, n)
  Methods inherited from Real:
  __abs__(a)
  __add__(a, b)
  __ge__(a, b)
      Return self>=value.
  __gt__(a, b)
      Return self>value.
  __le__(a, b)
      Return self<=value.
  __lt__(a, b)
     Return self<value.
  __mul__(a, b)
  __neg__(a)
  __pow__(a, b)
  __radd__(a, b)
  __rmul__(a, b)
  __rpow__(b, a)
  __rsub__(a, b)
 __rtruediv__(a, b)
| __sub__(a, b)
  __truediv__(a, b)
```

```
disp(a)
   evstable(a, prec)
   isNegative(self)
   Data descriptors inherited from Real:
   __dict__
       dictionary for instance variables (if defined)
    __weakref__
       list of weak references to the object (if defined)
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 sha
       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)
```

```
| 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:
     I MAYBE = 0
     | NO = -1
     | YES = 1
    class SinFunction(builtins.object)
     | Methods defined here:
     | value(self, pt)
     | Data descriptors defined here:
       __dict__
         dictionary for instance variables (if defined)
       __weakref__
           list of weak references to the object (if defined)
FUNCTIONS
   addto1(rg)
   bernoullinum(n)
   bernsteinDiff(coeffs, diff)
   betabin(k, psi, rho, cpsi, m=5)
   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.
```

Generates a random point inside the shape.

```
- bx, by: Numerator and denominator of second shape parameter.
    - precision: Number of bits after the point that the result will contain.
c2a(r=None)
c4example()
crudelog(av)
exchangeable_bernoulli(p, d, lamda=None)
exp_minus_x2y(rg, f, y, pwr=2)
    B(x) \rightarrow B(exp(-x*x*y))
exp_minus_xy(rg, f, y)
   B(x) \rightarrow B(exp(-x*y))
forsythe_prob(rg, m, n)
forsythe_prob2(rg, x)
forsythe_prob3(rg, x)
fpNormalROU(mu=0, sigma=1)
fracAreClose(a, b, n)
fracAreCloseND(an, ad, bn, bd, n)
fracEV(sn, sd, n)
gammaDist2()
gen to transition(s)
genscore(psi, rho, m=5)
genscore_mean_var(mean, vari, m=5)
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 strictly increasing or strictly decreasing.

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.

```
iteratedPoly2(func, n)
iteratedPoly3(func, n)
iteratedPolyExample()
lah(n, k)
logbinco(n, k)
logbinprob(n, k)
logconcave(f, c)
loggammahelper(n, precision)
logpoisson(lamda, n)
logsmall(av, n)
minDegree(maxValue, maxDeriv, epsilon, deriv=4)
monoSecondMoment(secondMoment, pdf)
muth(mu)
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)
randBernoulli(f)
```

```
randLnUniform()
    randMax(n=2)
    randMin(n=2)
    randUniformLessThan(val)
    randUniformPower(pwr)
    rayleighpsrn(rg, s=1)
    realCeiling(a)
    realFloor(a)
    realGamma(ml)
    realIsGreater(a, b)
    realIsLess(a, b)
    realIsLessOrEqual(a, b)
    realIsNegative(a)
    realNormalROU(mu=0, sigma=1)
    recordcount(n)
    sampleIntPlusBag(rg, psrn, k)
        Return 1 with probability (x+k)/2 bitlength(k).
        Ignores PSRN's integer part and sign.
    size_biased_poisson_ailamujia(rg, eta=1)
        Hassan, A., Dar, S.A., et al., "On size biased Poisson Ailamujia distribution and its applicati
        Pak. J. Statistics 37(1), 19-38, 2021.
    stirling1(n, k)
    truncated_gamma(rg, bern, ax, ay, precision=53)
        #####################
    tulap(m, b, q)
DATA
    ArcTanHTable = [0, 294906490, 137123709, 67461703, 33598225, 16782680,...
    CRUDELOG = [0, -726816, -681390, -654818, -635964, -621340, -609392, -...
    CRUDELOG_ARCTANBITDIFF = 13
    CRUDELOG ARCTANFRAC = 29
    CRUDELOG_BITS = 16
```

```
CRUDELOG_LOG2BITS = 45426

CRUDELOG_LOGMIN = 9830

LNPOLY2 = [(-28986367995118693...8591117027361355259, 1000000000000000...

LNPOLY3 = [(-13476514299119388...8263005361644498323, 500000000000000...

REALHALFPI = RealPi(1/2)

REALPI = RealPi(1)

REAL_858_1000 = RealFraction(429/500)
```

## FILE

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