Documentation

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1 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://

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CLASSES

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

```
class AlmostRandom(builtins.object)
| AlmostRandom(randgen, list)
| Methods defined here:
   __init__(self, randgen, list)
       Initialize self. See help(type(self)) for accurate signature.
| choose(self)
| -----
| Data descriptors defined here:
  __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class BinaryExpansion(builtins.object)
| BinaryExpansion(arr, zerosAtEnd=False)
| Methods defined here:
  __init__(self, arr, zerosAtEnd=False)
       Binary expansion of a real number in [0, 1], initialized
       from an array of zeros and ones expressing the binary
       expansion.
       The first binary digit is the half digit, the second
       is the quarter digit, the third is the one-eighth digit,
       and so on. Note that the number 1 can be
       expressed by passing an empty array and specifying
       zerosAtEnd = False, and the number 0 can be
       expressed by passing an empty array and specifying
       zerosAtEnd = True.
       arr - Array indicating the initial digits of the binary
       expansion.
       zerosAtEnd - Indicates whether the binary expansion
       is expressed as 0.xxx0000... or 0.yyy1111... (e.g., 0.1010000...
       vs. 0.1001111.... Default is the latter case (False).
   entropy(self)
   eof(self)
       Returns True if the end of the binary expansion was reached; False otherwise.
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```
fromFloat(f)
       Creates a binary expansion object from a 64-bit floating-point number in the
       interval [0, 1].
   fromFraction(f)
       Creates a binary expansion object from a fraction in the
       interval [0, 1].
   get(f)
       Creates a binary expansion object from a fraction, 'int', or
       'float' in the interval [0, 1]; returns 'f' unchanged, otherwise.
   getOrReset(f)
       Creates a binary expansion object from a fraction, 'int', or
       'float' in the interval [0, 1]; resets 'f' (calls its reset method) otherwise.
  nextbit(self)
       Reads the next bit in the binary expansion.
   reset(self)
       Resets this object to the first bit in the binary expansion.
| value(self)
Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class BringmannLarsen(builtins.object)
| BringmannLarsen(weights)
| Implements Bringmann and Larsen's sampler, which chooses a random 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 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.
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Methods defined here:
   __init__(self, weights)
       Initialize self. See help(type(self)) for accurate signature.
| next(self, randgen)
| Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class ConvexPolygonSampler(builtins.object)
ConvexPolygonSampler(randgen, points)
| A class for uniform random sampling of
| points from a convex polygon. This
I class only supports convex polygons because
| the random sampling process involves
| triangulating a polygon, which is trivial
| for convex polygons only. "randgen" is a RandomGen
| object, and "points" is a list of points
| (two-item lists) that make up the polygon.
| Methods defined here:
   __init__(self, randgen, points)
       Initialize self. See help(type(self)) for accurate signature.
   sample(self)
       Choose a random point in the convex polygon
       uniformly at random.
  Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
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```
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
     "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
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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)
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
     that approach infinity). If the PDF does contain a pole, this class
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Nonuniform Random Variate Generation", 2001.
- name: Distribution name. Generates Python methods called

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

```
class 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^k or 2^k-2^m.
| Reference: Feras A. Saad, Cameron E. Freer, Martin C. Rinard, and Vikash K. Mansingl
   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:
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```
__init__(self)
       Initialize self. See help(type(self)) for accurate signature.
| aliasinfo(self, desiredRow)
 | getrow(self, desiredRow)
       Calculates an arbitrary row of Pascal's triangle.
  next(self)
       Generates the next row of Pascal's triangle, starting with
       row 0. The return value is a list of row-number-choose-k
       values.
 | nextto(self, desiredRow)
       Generates the row of Pascal's triangle with the given row number,
       skipping all rows in between. The return value is a list of
       row-number-choose-k values.
 | row(self)
       Gets the row number of the row that will be generated
       the next time _next_ is called.
  Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class PrefixDistributionSampler(builtins.object)
| PrefixDistributionSampler(pdf)
| An arbitrary-precision sampler for probability distributions
 | supported on [0, 1] and 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.
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```
Methods defined here:
| __init__(self, pdf)
       Initialize self. See help(type(self)) for accurate signature.
| fill(self, rg, prefixLength, prefix, precision=53)
| next(self, rg, precision=53)
| Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
   __weakref__
       list of weak references to the object (if defined)
class RandomGen(builtins.object)
| RandomGen(rng=None)
| A class that implements many methods for
| random variate generation and sampling. It takes
| an underlying RNG as specified in the constructor.
| Methods defined here:
   __init__(self, rng=None)
       Initializes a new RandomGen instance.
       NOTES:
       1. Assumes that 'rng' implements
       a 'randint(a, b)' method that returns a random
       integer in the interval [a, b]. Currently, this
       class assumes 'a' is always 0.
       2. 'rndint' (and functions that ultimately call it) may be
       slower than desirable if many random 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)
      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.

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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,
    ties to even rounding rule. Returns the resulting number as a
    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"
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(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 approxima-
    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 pre-
    algorithm:
      Geometric: "Let G be 0. Do this _k_ times: 'Flip a coin until it shows heads,
       of heads is then (k-1)/G."
      Bernoulli: "Let G be O. Do this until heads is shown _k_ times: 'Flip a coin a
      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, ...
      are i.i.d. Expo(p) random variates), with p>0. In the same way, any algorithm
      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)
    References: Huber, M., 2017. A Bernoulli mean estimate with
       known relative error distribution. Random Structures & Algorithms, 50(2),
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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 others

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k: Number of times the coin must return 1 (heads) before the estimation
               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))) \le 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
                   probability at most 0.05 (delta).
                   A simpler suggestion is k>=ceiling(-6*ln(2/delta)/((epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4*epsilon**2)*(4
                   For both suggestions, epsilon is in the interval (0, 3/4) and delta is in
                   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 box is entirely outside the set, 1 if the box is partially inside the set (or method is not certain whether the box is inside or outside the set), and 2 if the box is entirely inside the set.

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

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

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

| |

getDyadicDecompCodePdf(self, point, pdf=None, pdfbounds=None, precision=53)

Finds a code describing the position and size of a box that covers the given point in the universal dyadic decomposition for random 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 probabilidensity 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 dis
 - 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 it 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 tl

```
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
    - precision: Precision of random variates generated by this method, in binary d
      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), \ldots, (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'-dim
    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'-dir
    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.
  moyal(self, mu=0, sigma=1)
       Sample from a Moyal distribution, using the
       method given in C. Walck, "Handbook on
       Statistical Distributions for Experimentalists",
       pp. 93-94.
  multinomial(self, trials, weights)
  multinormal(self, mu, cov)
| multinormal n(self, mu, cov, n=1)
| multipoisson(self, firstmean, othermeans)
       Multivariate Poisson distribution (as found in Mathematica).
```

```
multivariate_t(self, mu, cov, df)
    Multivariate t-distribution, mu is the mean (can be None),
    cov is the covariance matrix, and df is the degrees of freedom.
negativeMultinomial(self, succ, failures)
    Negative multinomial distribution.
    Models the number of failures of one or more
    kinds before a given number of successes happens.
    succ: Number of successes.
    failures: Contains probabilities for each kind of failure.
    The sum of probabilities must be less than 1.
    Returns: A list containing a random 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 :
    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) \le 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.
```

By default, `n` is 1 and `steps` is 100.

The area under the curve of the PDF need not be 1.

```
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 or
    (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
    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/,](l
      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/,](l
      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.
  rayleigh(self, a)
      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-dimens:
      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

```
chosen such that `pdf(xstart)>0`.
spsa_minimize(self, func, guess, iterations=200, constrain=None, a=None, c=None, aca
    Tries to find a choice of parameters that minimizes the value
    of a scoring function, also called the objective function or loss
    function, starting from an initial guess. This method uses an
    algorithm called "simultaneous perturbation
    stochastic approximation", which is a randomized
    search for the minimum value of the objective function.
    func - Objective function, a function that calculates a score for the
     given array of parameters and returns that score. The score is a
     single number; the lower the score, the better.
     The score can be negative. (Note that the problem of maximizing
     the score is the same as minimizing it except
     that the score's sign is reversed at the end.)
    guess - Initial guess for the best choice of parameters. This is an
     array of parameters, each of which is a number. This array has
     as many items as the array passed to 'func'.
    iterations - Maximum number of iterations in which to run the
     optimization process. Default is 200.
    constrain - Optional. A function that takes the given array of
    parameters and constrains them to fit the bounds of a valid
     array of parameters. This function modifies the array in place.
    a - Optional. A setting used in the optimization process; greater than 0.
    c - Optional. A setting used in the optimization process; greater than 0. As a
      'c' is about equal to the "standard deviation of the measurement noise"
      for several measurements at the initial guess, and is a "small positive
      number" if measurements are noise-free (Spall 1998). Default
      is 0.001.
    acap - Optional. A setting used in the optimization process; an
      integer greater than 0.
stable(self, alpha, beta)
    Generates a random 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
```

```
for u and v. Of the form [[umin, umax], [vmin,
        vmax]].
      - ngrad: Takes two parameters (u and v) and returns
        the norm of the gradient (stretch factor)
        at the given point. Can be None, in which
        the norm-of-gradient is calculated numerically.
      - gmax: Maximum norm-of-gradient
        for entire surface.
  t_copula(self, cov, df)
      Multivariate t-copula. 'cov' is the covariance matrix
      and 'df' is the degrees of freedom.
  triangular(self, startpt, midpt, endpt)
  truncnormal(randgen, a, b)
      Samples from a truncated normal distribution in [a, b]; this method is
      designed to sample from either tail of that distribution.
      Reference:
      Botev, Z. and L'Ecuyer, P., 2019. Simulation from the Tail of the
      Univariate and Multivariate Normal Distribution. In _Systems
      Modeling: Methodologies and Tools_ (pp. 115-132). Springer, Cham.
  upper_bound_copula(self, n=2)
  vonmises(self, mean, kappa)
  weibull(self, a, b)
      Generates a Weibull-distributed random 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
      Deville, J.-C. and Tillé, Y. Unequal probability sampling without replacement
  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.
```

a 3-dimensional position at the given point.bounds: Two 2-element arrays expressing bounds

```
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 ze
   zero_or_one_power_ratio(self, px, py, nx, ny)
       Generates 1 with probability (px/py)^(nx/ny) (where nx/ny can be positive, nega-
   Data descriptors defined here:
    __dict_
       dictionary for instance variables (if defined)
       list of weak references to the object (if defined)
 Data and other attributes defined here:
 | FPPRECISION = 53
 | FPRADIX = 2
   MINEXPONENT = -1074
class RatioOfUniformsTiling(builtins.object)
   RatioOfUniformsTiling(pdf, mode=0, y0=-10, y1=10, cycles=8)
| Produces a tiling for the purposes
        of fast sampling from a probability distribution via the
        ratio of uniforms method.
   - pdf: The probability density function (PDF); it takes one parameter and returns,
      for that parameter, the relative probability that a
      random 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 distribut:
   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 \ge 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.
 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:
       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
    | where the probability that each number is chosen is weighted. The 'weights' is the
    | list of weights each 0 or greater; the higher the weight, the greater
    | the probability. This sampler supports integer or non-integer weights.
    | Reference:
    | Vose, Michael D. "A linear algorithm for generating random 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:
           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
   LNPOLY2 = [(-28986367995118693...8591117027361355259, 100000000000000...
   REALHALFPI = RealPi(1/2)
   REALPI = RealPi(1)
   REAL_858_1000 = RealFraction(429/500)
```

FILE

```
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
     I 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.
```

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

__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)
```

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. 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

Calculates an approximation of the inverse cosine of the given number.

```
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:
      dictionary for instance variables (if defined)
   __weakref__
      list of weak references to the object (if defined)
  Data and other attributes defined here:
  ArcTanBitDiff = 9
  ArcTanFrac = 29
  ArcTanHTable = [0, 294906490, 137123709, 67461703, 33598225, 16782680,...
  ArcTanTable = [421657428, 248918914, 131521918, 66762579, 33510843, 16...
| BITS = 20
| ExpK = 648270061
  HALF = 524288
| HalfPiArcTanBits = 843314856
| HalfPiBits = 1647099
| HalfPiHighRes = 130496653328243011213339889301986179
```

```
HighResFrac = 116
     | Ln2ArcTanBits = 372130559
     | Log2Bits = 726817
     | LogMin = 157286
     | 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).
```

```
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",
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  - Goyal, V. and Sigman, K. 2012. On simulating a class of Bernstein
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  - Gonçalves, F. B., Łatuszyński, K. G., Roberts, G. O. (2017). Exact Monte
  Carlo likelihood-based inference for jump-diffusion processes.
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| 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
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  - 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))
```

This class also includes implementations of so-called "Bernoulli factories", algo-

```
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
      Each coefficient must be less than or equal to the previous and all of them m
      be 1 or less.
      Implements the following two methods: reset() resets the object to the first
      coefficient; and next() generates the next coefficient.
arctan_n_div_n(self, f)
    Arctan div N: B(p) -> B(arctan(p)/p). Uses a uniformly-fast special case of
    the two-coin Bernoulli factory, rather than the even-parity construction in
    Flajolet's paper, which does not have bounded expected running time for all head
    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) \Rightarrow B(1-p) (Flajolet et al. 2010)
     - f: Function that returns 1 if heads and 0 if tails.
```

```
conditional(self, f1, f2, f3)
     Conditional: B(p), B(q), B(r) \Rightarrow B((1-r)*q+r*p) (Flajolet et al. 2010)
     - f1, f2, f3: Functions that return 1 if heads and 0 if tails.
 cos(self, f)
     Cosine Bernoulli factory: B(p) \Rightarrow B(cos(p)). Special
     case of Algorithm3 of reverse-time martingale paper.
 disjunction(self, f1, f2)
     Disjunction (OR): B(p), B(q) \Rightarrow B(p+q-p*q) (Flajolet et al. 2010)
     - f1, f2: Functions that return 1 if heads and 0 if tails.
 divoneplus(self, f)
     Divided by one plus p: B(p) \Rightarrow B(1/(1+p)), implemented
              as a special case of the two-coin construction. Prefer over even-parity
              for having bounded expected running time for all heads probabilities.
     - f: Function that returns 1 if heads and 0 if tails.
     Note that this function is slow as the probability of heads approaches 1.
 eps_div(self, f, eps)
     Bernoulli factory as follows: B(p) \rightarrow B(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 multip
      by c. c must be 0 or greater. If c > 1, c must be chosen so that c*p <= 1 - e
    - 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 multip
      by c. c must be 0 or greater. If c > 1, c must be chosen so that c*p <= m < 1,
    - m: A Fraction in (0, 1/2). If c > 1, m must be chosen so that c*p <= m < 1/2.
linear_power(self, f, cx, cy=1, i=1, eps=Fraction(1, 20))
    Linear-and-power Bernoulli factory: B(p) => B((p*cx/cy)^i) (Huber 2019).
    - f: Function that returns 1 if heads and 0 if tails.
    - cx, cy: numerator and denominator of c; the probability of heads (p) is multip
      by c. c must be 0 or greater. If c > 1, c must be chosen so that c*p <= 1 - e
    - i: The exponent. Must be an integer and 0 or greater.
    - eps: A Fraction in (0, 1). If c > 1, eps must be chosen so that c*p <= 1 - eps
logistic(self, f, cx=1, cy=1)
    Logistic Bernoulli factory: B(p) -> B(cx*p/(cy+cx*p)) or
        B(p) \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
      be slow as the probability of heads approaches 0.
    - cx, cy: numerator and denominator of c; the probability of heads (p) is multip
      by c. c must be in (0, 1).
martingale(self, coin, coeff)
    General martingale algorithm for alternating power
    series.
```

for index 'i'. Indices start at 0.

'coin' is the coin to be flipped; 'coeff' is a function that takes an index 'i' and calculates the coefficient

```
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) => B((cx/cy)*p). Older algorithm given in (Huber
       - f: Function that returns 1 if heads and 0 if tails.
       - cx, cy: numerator and denominator of c; the probability of heads (p) is multip
         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
        (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) => 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, respect:
       - 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 head
      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 head
  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:
      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
I turning loaded dice with unknown probability of heads into loaded dice
| with a different probability of heads. Specifically, it supports specifying
the probability that the output die will land on a given
I 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 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 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" me 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-
               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)
  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, 10000000000000000...
   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 $_L_$ s

- 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:

```
Initialize self. See help(type(self)) for accurate signature.
       acceptRate(self)
       sample(self)
            Samples a number or vector (depending on the number of dimensions)
            from the distribution and returns that sample.
            If the sampler is transdimensional (the number of labels is greater than 1),
            instead returns a list containing the sample and a random label in the
            interval [0, numLabels), in that order.
     | Data descriptors defined here:
        __dict__
            dictionary for instance variables (if defined)
        __weakref__
            list of weak references to the object (if defined)
FILE
    /home/peter/Documents/SharpDevelopProjects/peteroupc.github.io/moore.py
Help on module betadist:
NAME
   betadist
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}
```

__init__(self, pdf, mn, mx, numLabels=1, bitAccuracy=53)

```
RealAdd
       RealArcTan
       RealArcTan2
       RealCos
       RealDivide
       RealErf
       RealExp
       RealFraction
       RealLn
       RealLogGammaInt
       RealMultiply
       RealNegate
       RealPi
       RealPow
       RealSin
       RealSqrt
       {\tt 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)
   __weakref__
       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:
       {\tt 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:
       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:
       {\tt 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:
   __dict__
       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)
    __weakref__
       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:
       {\tt 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:
       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:
   __dict__
       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)
   __weakref__
       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-dime
       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
   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, r
       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
   sample(self, rg)
       Generates a random point inside the shape.
   Data descriptors defined here:
   __dict__
       dictionary for instance variables (if defined)
    __weakref__
       list of weak references to the object (if defined)
   Data and other attributes defined here:
 | MAYBE = 0
 | NO = -1
   YES = 1
```

```
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.
        - 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 PSRI
    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 it
    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, 5000000000000000...
    REALHALFPI = RealPi(1/2)
    REALPI = RealPi(1)
    REAL_858_1000 = RealFraction(429/500)
FILE
```

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