Last update: July 17, 2020

Mylib-C Reference Manual

Some Basic Utilities in C

Pierre L'Ecuyer and Richard Simard

Département d'Informatique et de Recherche opérationnelle Université de Montréal

This document describes a set of basic utility functions implemented in the C language around the years 1995–2000, to be used in the software developed in the Stochastic Simulation Laboratory under the supervision of Pierre L'Ecuyer. Many of these tools were originally implemented earlier in the Modula-2 language, and used in our old software to analyze and test random number generators (RNGs) back in the late 1980's. They were translated to C when our old RNG software was converted from Modula-2 to C in the late 1990's. Some of these functions may have counterparts in recent standard C libraries, but we keep them to avoid rewriting our code. They are used in particular in the TestU01 and F2LinearGen libraries.

This reference manual is written in LaTeX and the .tex source files are also used to produce the .h files of the library, to ensure that they agree with the documentation.

In addition to the functions described here, unit-test functions are provided in the separate folder mylib-unit-tests. They permit one to check each function for correctness.

Contributors: Pierre L'Ecuyer, Richard Simard, François Panneton, Francis Picard, Jean-Sébastien Sénécal, Simon-Olivier Laperrière.

Contents

gdef	
ıtil	3
num	
$\mathrm{num}2$	
nystr	
ddstr	13
ables	
pitset	
pitvector	20
pitmatrix	23
ngstream	26
hrono	28
and a	20

gdef

A few macros and platform-dependent options are defined here. These options are used by other modules to decide when platform-dependent functions must be commented out in the code, or not. Most of these options are set to their true values by the program *configure* in the installation process. The user may choose to set some of them manually. This module also contains functions to test near equality between numbers represented in double, and a function that prints the current host name.

		Global :	macros		
#define #define	FALSE 0 TRUE 1				
typedef	int lebool;				
ъ. о		_ ,		 1	

Defines the boolean type lebool, whose only possible values are TRUE and FALSE.

#define DIR_SEPARATOR "/"

Used to separate directories in the pathname of a file. It is "/" on Unix-Linux and most other platforms. It may have to be set to "\\" on some platforms.

#undef USE_GMP

Define this macro if the GNU multi-precision package GMP is available. GMP is a portable library written in C for arbitrary precision arithmetic on integers, rational numbers, and floating-point numbers. See the Free Software Foundation web site at http://www.gnu.org/software/gmp/manual. A few random number generators in library TestU01 use arbitrary large integers, and they have been implemented with GMP functions. If one wants to use GMP, the GMP header file (gmp.h) must be in the search path of the C compiler for included files, and the GMP library must be linked to create executable programs.

Host m	achine
11050 Hi	

void gdef_GetHostName (char machine[], int n);

Returns in machine the host name. Will copy at most n characters, so the array machine [] should have a size $\geq n$. This is useful, for example, to get the name of the machine on which a program is running.

void gdef_WriteHostName (void);

Prints the name of the machine on which a program is running. This should work on any Unix or Linux machine.

util

This module offers macros and functions used for testing, print error messages, allocate dynamic memory, and read/write Boolean variables. Some of these "functions" are implemented as macros, for better speed. The module also contains safe prototype functions to open and close files.

#include "gdef.h" #include <stdio.h> #include <stdlib.h></stdlib.h></stdio.h>
Macros
util_Error (s);
Print the string s, then stop the program.
util_Assert (Assertion, s);
If lebool Assertion is FALSE $(=0)$, this macro prints the string s and stops the program.
util_Warning (Condition, s);
If lebool Condition is TRUE $(\neq 0)$, this macro prints the string s.
util_Max (x, y);
Returns the largest of the two numbers x , y .
util_Min (x, y);
Returns the smallest of the two numbers x , y .
Prototypes
lebool util_nearEqual (double x, double y, double eps);
Tests if the two floating-point numbers x and y are nearly equal. Returns TRUE if $ x-y < \mathtt{eps}$, and to FALSE otherwise.
lebool util_nearEqualRel (double x, double y, double eps);
Tests if the two floating-point numbers x and y are nearly equal, relatively to the value of $ y $.

Returns TRUE if |x-y| < eps|y|, and to FALSE otherwise. This is often used if the result x of a

calculation is supposed to equal a known value y, and we want to test if the calculation appears correct. One might then take eps somewhere around 10^{-12} to 10^{-15} , for example.

```
lebool util_nearEqualDefault (double x, double y);
```

Tests if the two floating-point numbers x and y are nearly equal, relatively to the value of |y| by calling util_nearEqualRel and by using a default value of 1.0E-12 for the bound eps on the relative error.

```
FILE * util_Fopen (const char *name, const char *mode);
```

Calls fopen (from stdio.h) with the same arguments, but checks for errors. Opens or creates file with name name in mode mode. Returns a pointer to FILE that is associated with the stream. If name cannot be accessed, the program stops.

```
int util_Fclose (FILE *stream);
```

Calls fclose (from stdio.h) with the same arguments, but checks for errors. Closes the file associated with stream. If the file is successfully closed, 0 is returned. If an error occurs or the file was already closed, EOF is returned.

```
int util_GetLine (FILE *file, char *Line, char c);
```

Reads a line of data from file. Blank lines and comments are ignored. A comment is any line whose first non-whitespace character is c. If the character c appears anywhere on a line that is not a comment, then c and the rest of the line are ignored too. The function returns -1 if end-of-file or an error is encountered, otherwise it returns 0.

```
void util_ReadLn (FILE *f);
```

Skips the remainder of the current line of FILE f and moves the current position of the pointer to FILE f to the beginning of the next line.

```
void util_ReadBool (char S[], lebool *x);
```

Reads a lebool value from string S and returns it in x. The possible values are TRUE and FALSE.

```
void util_WriteBool (lebool x, int d);
```

Writes the value of x in a field of width d. If d < 0, x is left-justified, otherwise right-justified.

```
void * util_Malloc (size_t size);
```

Calls malloc (from stdlib.h) with same arguments, but checks for errors. Allocates memory large enough to hold an object of size size. A successful call returns the base address of the allocated space, otherwise the programs stops. The standard type size_t is defined in stdio.h.

```
void * util_Calloc (size_t dim, size_t size);
```

Calls calloc (from stdlib.h) with same arguments, but checks for errors. Allocates memory large enough to hold an array of dim objects each of size size. A successful call returns the base address of the allocated space, otherwise the programs stops. The standard type size_t is

defined in stdio.h.

```
void * util_Realloc (void *ptr, size_t size);
```

Calls realloc (from stdlib.h) with same arguments, but checks for errors. Takes a pointer to a memory region previously allocated and referenced by ptr, then changes its size to size while preserving its content. A successful call returns the base address of the resized (or new) space, otherwise the programs stops. The standard type size_t is defined in stdio.h.

```
void * util_Free (void *p);
```

Calls free (p) (from stdlib.h) to free memory allocated by util_Malloc, util_Calloc or util_Realloc. Always returns a NULL pointer.

num

This module provides some useful constants and basic tools to manipulate numbers represented in different forms.

#include "gdef.h"	
	Constants
	3.14159265358979323846
The number π .	
#define num_ebase	2.7182818284590452354
The Euler number ϵ	2.
#define num_Rac2	1.41421356237309504880
$\sqrt{2}$, the square root	of 2.
#define num_1Rac2	0.70710678118654752440
$1/\sqrt{2}$.	
#define num_Ln2	0.69314718055994530941
ln(2), the natural lo	garithm of 2.
#define num_1Ln2	1.44269504088896340737
$1/\ln(2)$.	
#define num_MaxInt	Double 9007199254740992.0
Largest integer n_0 =	= 2^{53} such that all integers $n \leq n_0$ are represented exactly as a double.
	Precomputed powers
#define num_MaxTwo	-
Powers of 2 up to n	um_MaxTwoExp are stored exactly in the array num_TwoExp.
extern double num_	TwoExp[];
Contains precomput	ted powers of 2. One has $num_TwoExp[i] = 2^i$ for $0 \le i \le num_MaxTwoExp$.
#define num_MAXTEN	NEGPOW 16
Negative powers of	10 up to num_MAXTENNEGPOW are stored in the array num_TENNEGPOW.

```
extern double num_TENNEGPOW[];
   Contains the precomputed negative powers of 10. One has TENNEGPOW[j] = 10^{-j}, for j = 0, \ldots,
   num_MAXTENNEGPOW.
                                       Prototypes
#define num_Log2(x) (num_1Ln2 * log(x))
   Gives the logarithm of x in base 2.
int num_IntMin (int x, int y);
   Returns the smallest integer value between x and y. |1|
int num_IntMax (int x, int y);
   Returns the largest integer value between x and y.
double num_DoubleMin (double x, double y);
   Returns the smallest double value between x and y.
double num_DoubleMax (double x, double y);
   Returns the largest double value between x and y.
int64_t num_Round64 (double x);
   Rounds x to the nearest (int64_t) integer and returns it.
double num_RoundD (double x);
   Rounds x to the nearest (double) integer and returns it.
int num_IsNumber (char S[]);
   Returns 1 if the string S begins with a number (with the possibility of spaces and a +/- sign
   before the number). For example, "+2" and "4hello" return 1, while "-+2" and "hello" return
   0.
void num_IntToStrBase (int64_t k, int b, char S[]);
   Returns in S the string representation of k in base b.
void num_Uint2Uchar (unsigned char output[], uint64_t input[], int L);
   Transforms the L 64-bit unsigned integers contained in input into 8L characters and puts them
   into output. The order is such that the 8 most significant bits of input [0] will be in output [0],
```

the 8 least significant bits of input [0] will be in output [7], and the 8 least significant bits of

¹From Pierre: Il me semble que util_Min est mieux, non? Idem pour les fonctions qui suivent.

input [L-1] will be in output [8L-1]. Array output must have at least 8L elements.

```
void num_WriteD (double x, int i, int j, int k);
```

Writes x to current output. Uses a total of at least i positions (including the sign and point when they appear), j digits after the decimal point and at least k significant digits. The number is rounded if necessary. If there is not enough space to print the number in decimal notation with at least k significant digits (j or i is too small), it will be printed in scientific notation with at least k significant digits. In that case, i is increased if necessary. Restriction: j and k must be strictly smaller than i.

```
void num_WriteBits (uint64_t x, int k);
```

Writes x in base 2 in a field of at least $\max\{64, |k|\}$ positions. If k > 0, the number will be right-justified, otherwise left-justified.

```
int64_t num_MultMod (int64_t a, int64_t s, int64_t c, int64_t m);
```

Returns $(as+c) \mod m$. Uses the decomposition technique of [5] to avoid overflow. Assumptions: $\max(a, s, c) < m < 2^{63}$.

```
int64_t num_MultModDirect (int64_t a, int64_t s, int64_t c, int64_t m);
```

Returns $(as + c) \mod m$. Uses direct multiplication and addition. Assumptions: $m < 2^{63}$ and $as + c < 2^{63}$.

```
double num_MultModDouble (double a, double s, double c, double m);
```

Returns $(as + c) \mod m$, assuming that a, s, c, and m are all *integers* less than 2^{35} (represented exactly). Works under the assumption that all positive integers less than 2^{53} are represented exactly in floating-point (in double).

```
int64_t num_InvEuclid (int64_t m, int64_t z);
```

This function computes the inverse $z^{-1} \mod m$ by the modified Euclid algorithm (see [3, p. 325]) and returns the result. If the inverse does not exist, returns 0. This function can handle higher values than num_InvEuclid32.

```
long num_InvEuclid32 (long m, long z);
```

Same as num_InvEuclid, but for 32-bit integers.

```
uint64_t num_InvExpon (int e, uint64_t z);
```

This function computes the inverse $z^{-1} \mod 2^e$ by exponentiation and returns the result. If the inverse does not exist, returns 0. Restriction: $e \le 64$.

```
long num_InvExpon32 (int e, long z);
```

Same as num_InvExpon, but for 32-bit integers. Restriction: $e \leq 32$.

```
uint64_t num_gcd (uint64_t a, uint64_t b);

Returns the greatest common divisor gcd(a,b).

long num_gcd32 (long a, long b);

Same as num_gcd, but for 32-bit integers.

lebool num_isMersennePrime (int e);

Returns TRUE iff 2^e-1 is a Mersenne prime for e \le 110503.
```

num2

This module provides procedures to compute certain numerical quantities such as factorials, combinations, Stirling numbers, Bessel functions, gamma functions, and so on. These functions are more involved than those provided by num.

```
#include "gdef.h"
#include <math.h>
                                        Prototypes
double num2_Factorial (int n);
   The factorial function. Returns the value of n!
double num2_LnFactorial (int n);
   Returns the value of ln(n!), the natural logarithm of the factorial of n. Gives at least 16 decimal
   digits of precision (relative error < 0.5 \times 10^{-15})
double num2_Combination (int n, int s);
   Returns the value of \binom{n}{s}, the number of different combinations of s objects amongst n.
#ifdef HAVE_LGAMMA
#define num2_LnGamma lgamma
   double num2_LnGamma (double x);
#endif
   Calculates the natural logarithm of the gamma function \Gamma(x) at x. Our num2_LnGamma gives 16
   decimal digits of precision, but is implemented only for x>0. The function lgamma is from the
   ISO C99 standard math library.
double num2_Digamma (double x);
   Returns the value of the logarithmic derivative of the Gamma function \psi(x) = \Gamma'(x)/\Gamma(x).
#ifdef HAVE_LOG1P
#define num2_log1p log1p
   double num2_log1p (double x);
#endif
```

Returns an approximation of log(1 + x) which is accurate for small x. The function log1p is from the ISO C99 standard math library.

void num2_CalcMatStirling (double *** M, int m, int n);

Calculates the Stirling numbers of the second kind and returns them in matrix M with

$$M[i,j] = \left\{ \begin{array}{c} j \\ i \end{array} \right\} \quad \text{for } 0 \le i \le m \text{ and } 0 \le i \le j \le n.$$
 (1)

See [2], Section 1.2.6. Our matrix M is the transpose of that in [2]. This procedure allocates memory for the two-dimensional matrix M, and fills it with the values of Stirling numbers; the memory should be released later by invoking num2_FreeMatStirling.

void num2_FreeMatStirling (double *** M, int m);

Frees the memory space used by the Stirling matrix created by calling num2_CalcMatStirling. The parameter m must be the same as the m in num2_CalcMatStirling.

double num2_VolumeSphere (double p, int t);

Calculates the volume V of a sphere of radius 1 in t dimensions using the norm L_p , according to the formula

$$V = \frac{[2\Gamma(1+1/p)]^t}{\Gamma(1+t/p)}, \qquad p > 0,$$

where Γ is the well-known gamma function. The case of the sup norm L_{∞} is obtained by choosing p=0. Restrictions: $p\geq 0$ and $t\geq 1$.

double num2_EvalCheby (const double a[], int n, double x);

Evaluates a series of Chebyshev polynomials T_j , at point $x \in [-1, 1]$, using the method of Clenshaw [1], i.e. calculates and returns

$$y = \frac{a_0}{2} + \sum_{j=1}^{n} a_j T_j(x),$$

where a_0, \ldots, a_n are given in array a[0..n].

double num2_BesselK025 (double x);

Returns the value of $K_{1/4}(x)$, where K_{ν} is the modified Bessel's function of the second kind. The relative error on the returned value is less than 0.5×10^{-6} for $x > 10^{-300}$.

mystr

This module offers some tools for the manipulation of character strings.

```
void mystr_Delete (char S[], unsigned int index, unsigned int len);
   Deletes len characters from S, starting at position index.
void mystr_Insert (char Res[], char Source[], unsigned int Pos);
   Inserts the string Source into Res, starting at position Pos.
void mystr_ItemS (char R[], char S[], const char T[], unsigned int N);
   Returns in R the N-th substring of S (counting from 0). Substrings are delimited by any character
   from the set T.
int mystr_Match (char Source[], char Pattern[]);
   Returns 1 if the string Source matches the string Pattern, and 0 otherwise. The characters "?"
   and "*" are recognized as wild characters in the string Pattern.
void mystr_Slice (char R[], char S[], unsigned int P, unsigned int L);
   Returns in R the substring in S beginning at position P and of length L.
void mystr_Subst (char Source[], char OldPattern[], char NewPattern[]);
   Searches for the string OldPattern in the string Source, and replaces its first occurence with
   NewPattern.
void mystr_Position (char Substring[], char Source[], unsigned int at,
                        unsigned int * pos, int * found);
   Searches for the string Substring in the string Source, starting at position at, and returns the
   position of its first occurence in pos.
```

addstr

The functions described here are convenient tools for constructing character strings that contain a series of numeric parameters, with their values. For example, suppose one wishes to put "LCG with m = 101, a = 12, s = 1" in the string str, where the actual numbers 101, 12, and 1 must be taken as the values of uint64_t variables m, a, and s. This can be achieved by the instructions:

```
strcpy (str, "LCG with ");
addstr_uint64 (str, " m = ", m);
addstr_uint64 (str, ", a = ", m);
addstr_uint64 (str, ", s = ", s);
```

Each function addstr... (char *to, const char *add, ...) first appends the string add to the string to, then appends to it a character string representation of the number (or array of numbers) specified by its last parameter. In the case of an array of numbers (e.g., addstr_array_uint64), the parameter high specifies the size of the array, and the elements [0..high-1] are added to str. The ..._int64 and ..._uint64 versions are for 64-bit integers. In all cases, the string to should be large enough to accommodate what is appended.

#include "gdef.h"

Prototypes

```
addstr_int (char *to, const char *add, int n);
void
      addstr_uint (char *to, const char *add, unsigned int n);
void
void
      addstr_long (char *to, const char *add, long n);
      addstr_ulong (char *to, const char *add, unsigned long n);
void
      addstr_int64 (char *to, const char *add, int64_t n);
void
void
      addstr_uint64 (char *to, const char *add, uint64_t n);
void
     addstr_double (char *to, const char *add, double x);
     addstr_char (char *to, const char *add, char c);
void
     addstr_bool (char *to, const char *add, int b);
```

```
void
      addstr_array_int (char *to, const char *add, int high, int val[]);
void
      addstr_array_uint (char *to, const char *add, int high,
                        unsigned int val[]);
void
      addstr_array_long (char *to, const char *add, int high, long val[]);
      addstr_array_ulong (char *to, const char *add, int high,
void
                         unsigned long val[]);
      addstr_array_int64 (char *to, const char *add, int high, int64_t val[]);
void
      addstr_array_uint64 (char *to, const char *add, int high, uint64_t val[]);
void
void
      addstr_array_double (char *to, const char *add, int high, double val[]);
      addstr_array_char (char *to, const char *add, int high, char val[]);
void
```

tables

This module provides an implementation of variable-sized arrays (matrices), and procedures to manipulate them. The advantage is that the size of the array needs not be known at compile time; it can be specified only during the program execution. There are also procedures to sort arrays, to print arrays in different formats, and a few tools for hashing tables. The functions tables_CreateMatrix... and tables_DeleteMatrix... manage memory allocation for these dynamic matrices.

As an illustration, the following piece of code declares and creates a 100×500 table of floating point numbers, assigns a value to one table entry, and eventually deletes the table:

```
double ** T:
    T = tables_CreateMatrix_double (100, 500);
    T[3][7] = 1.234;
    tables_DeleteMatrix_double (&T);
#include "gdef.h"
                     _____ Printing styles ____
typedef enum {
   tables_Plain,
   tables_Mathematica,
   tables_Matlab
   } tables_StyleType;
  Printing styles for matrices.
               Functions to create, delete, sort, and print tables
long ** tables_CreateMatrix_long (int m, int n);
unsigned long ** tables CreateMatrix ulong (int m, int n);
int64_t ** tables_CreateMatrix_int64 (int m, int n);
uint64_t ** tables_CreateMatrix_uint64 (int m, int n);
double ** tables_CreateMatrix_double (int m, int n);
  Allocates contiguous memory for a dynamic matrix of m rows and n columns. Returns the base
  address of the allocated space.
void tables_DeleteMatrix_long (long *** mat);
void tables_DeleteMatrix_ulong (unsigned long *** mat);
void tables_DeleteMatrix_int64
                                (int64_t *** mat);
void tables_DeleteMatrix_uint64 (uint64_t *** mat);
void tables_DeleteMatrix_double (double *** mat);
```

Releases the memory used by the matrix mat (see tables_CreateMatrix) passed by reference;

i.e., using the & symbol. Then, mat is set to NULL.

Write the elements n1 to n2 of table mat, k per line, p positions per element. If k = 1, the index will also be printed. desc contains a description of the table.

Writes the elements n1 to n2 of table mat, k per line, with at least p1 positions per element, p2 digits after the decimal point, and at least p3 significant digits. If k = 1, the index will also be printed. desc contains a description of the table.

Writes the submatrix with lines $i1 \le i \le i2$ and columns $j1 \le j \le j2$ of the matrix mat with format style. The elements are printed in w positions with a precision of p digits. name is an identifier for the submatrix.

For Matlab, the file containing the printed submatrix should have the extension .m. For example, if it is named poil.m, it will be accessed by the simple call poil in Matlab. For Mathematica, if the file is named poil, it will be read using << poil;

Similar to tables_WriteMatrix_double.

int64_t tables_HashPrime (int64_t n, double load);

Returns a prime number p to be used as the size (the number of elements) of a hashing table. p will be such that the load factor n/p do not exceed load. If load is small, an important part of the table will be unused; that will accelerate searches and insertions. This function uses a small sequence of prime numbers; the real load factor may be significantly smaller than load because only a limited number of prime numbers are in the table. In case of failure, returns -1.

long tables_HashPrime32 (long n, double load);

Same as tables_HashPrime, but with 32-bit integers.

bitset

This module defines sets of bits and useful operations for such sets. Some of these operations are implemented as macros. Each bit set is stored as a 64-bit unsigned integer, whose bits are simply interpreted as indicators of which elements belong to the set. The bits are numbered from 0 to 63, and bit 0 is the least significant bit of this word, which means that the bits are numbered from right to left. If bit j is 1, then element j is a member of the set, otherwise it is not. Other operations not described here can also be applied directly to the uint64_t variable.

Constants		
<pre>extern const uint64_t bitset_ONE; extern const uint64_t bitset_ALLONES;</pre>		
The two constants 1 and $2^{64} - 1$ (a bitset with all ones).		
Types		
<pre>typedef uint64_t bitset_BitSet;</pre>		
A set of bits. The bits are numbered starting from 0 for the least significant bit.		
Macros		
<pre>#define bitset_Mask1(b) (bitset_ONE << b)</pre>		
Gives a bit set with only bit b set to 1 and all other bits set to 0.		
<pre>#define bitset_MaskLow(b) (bitset_ALLONES >> (64-b))</pre>		
Gives a bit set with all the lowest (rightmost) b bits set to 1 and all other bits set to 0.		
<pre>#define bitset_SetBit(s, b) ((s) = (bitset_Mask1(b)));</pre>		
Sets bit b in set s to 1.		
<pre>#define bitset_ClearBit(s, b) ((s) &= (bitset_Mask1(b)))</pre>		
Sets bit b in set s to 0.		
<pre>#define bitset_FlipBit(s, b) ((s) ^= (bitset_Mask1(b)))</pre>		
Flips bit b in set s; thus, $0 \to 1$ and $1 \to 0$.		

#define bitset_GetBit(s, b) ((s) & (bitset_Mask1(b)) ? 1 : 0)

Returns the value of bit b in set s (0 or 1).

 $\#define bitset_RotateLeft(s, r) ((s << r) | (s >> (64 - r)))$

Rotates the bit set s by r positions to the left.

 $\#define\ bitset_RotateRight(s, r)\ ((s >> r) \mid (s << (64 - r)))$

Rotates the bit set s by r positions to the right.

#define bitset_RotateLeftLocal(s, b, r)

Rotates the b lowest (least significant) bits of the set s by r positions to the left. Here, s is considered as a b-bit number kept in the least significant bits of s.

#define bitset_RotateRightLocal(s, b, r)

Rotates the b lowest (least significant) bits of the set s by r positions to the right. Here, s is considered as a b-bit number kept in the least significant bits of s.

_____Prototypes _____

bitset_BitSet bitset_ReverseOrderSimple (bitset_BitSet z, int b);

Reverses the order of the b least significant bits of z by looping through the bits (simple but very inefficient). Thus, if b = 4 and $z = \dots 0011$, the returned value is $\dots 1100$.

bitset_BitSet bitset_ReverseOrder (bitset_BitSet z, int b);

Reverses the order of the b least significant bits of z using a lookup table, as implemented in https://graphics.stanford.edu/~seander/bithacks.html.

void bitset_Write (char *desc, bitset_BitSet z, int b);

Prints the string desc (which may be empty), then writes the b least significant bits of z considered as an unsigned binary number. This corresponds to the b first elements of z.

bitvector

This module offers facilities to store and manipulate bit vectors of arbitrary length. The bit vectors are stored in arrays of 64-bit unsigned integers, and their length is always rounded up to the nearest multiple of 64. The bit indexation goes from left to right (which is unusual) and starts at 0. This left-to-right ordering is because these vectors are used to construct binary matrices (see bitmatrix), for which the elements are usually ordered from left to right. If the required length is not a multiple of 64, the unused bits are simply set to 0.

```
#include "gdef.h"
typedef struct{
   int n;
   uint64_t *vect;
} bitvector_vector;
   This structure contains a bit vector of 64n bits, stored in n blocks of 64 bits. Storage space for
   the bitvector_vector should be allocated via bitvector_allocate().
void bitvector_allocate (bitvector_vector *v, int b);
   Allocates memory for a bit vector of b bits. There will be n = \lceil b/64 \rceil blocks of 64 bits in the
   structure and the value of b is not saved.
void bitvector_free (bitvector_vector *v);
   Releases the memory space used by bitvector_vector pointed by v.
void bitvector_display (bitvector_vector *v, int b);
   Prints the first b bits of the bit vector v.
void bitvector_copy (bitvector_vector *v1, bitvector_vector *v2);
   Copies the entire contents of v2 into v1.
void bitvector_copyPart (bitvector_vector *v1, bitvector_vector *v2, int b);
   Copies the lowest b bits of v2 into v1.
void bitvector_clearVector (bitvector_vector *v);
   Resets all the bits of v to zero.
void bitvector_setBit (bitvector_vector *v, int b);
   Sets bit b of v to 1.
int bitvector_getBit (bitvector_vector *v, int b);
   Returns the value of the b-th bit of v.
```

```
void bitvector_clearBit (bitvector_vector *v, int b);
   Sets bit b of v to 0.
int bitvector_hammingWeight (bitvector_vector *v);
   Returns Hamming weight of v.
void bitvector_canonical (bitvector_vector *v, int t);
   Sets v to the (t+1)-th unit vector, with a 1 in position t. That is, for t=0, we get te first unit
   vector \mathbf{e}_1 = (1, 0, 0, \dots).
void bitvector_setAllOnes (bitvector_vector *v);
   Sets v to the bit vector (1, 1, 1, 1, \ldots, 1).
lebool bitvector_isZero (bitvector_vector *v);
   Returns TRUE if v is the zero vector. Returns FALSE otherwise.
lebool bitvector_areEqual (bitvector_vector *v1, bitvector_vector *v2);
   Returns TRUE if the bit vectors v1 and v2 are the same, and FALSE otherwise.
lebool bitvector_haveCommonBit (bitvector_vector *v1, bitvector_vector *v2);
   Returns TRUE if at least one bit set to 1 in v1 is also set to 1 in v2 (they have at least one common
   bit). Returns FALSE otherwise.
Performs a bitwise exclusive-or of the contents of v2 and v3, and puts the result in v1.
void bitvector_xor3 (bitvector_vector *v1, bitvector_vector *v2,
                       bitvector_vector *v3, bitvector_vector *v4);
   Performs a bitwise exclusive-or of the contents of v2, v3, and v4, and puts the result in v1.
void bitvector_xorSelf (bitvector_vector *v1, bitvector_vector *v2);
   Performs a bitwise exclusive-or of the contents of v1 and v2, and puts the result in v1.
void bitvector_and (bitvector_vector *v1, bitvector_vector *v2,
                      bitvector_vector *v3);
   Performs a bitwise "and" of the contents of v2 and v3, and puts the result in v1.
void bitvector_andSelf (bitvector_vector *v1, bitvector_vector *v2);
   Performs a bitwise "and" of the contents of v1 and v2, and puts the result in v1.
```

```
void bitvector_andMaskLow (bitvector_vector *v1, bitvector_vector *v2, int t);
   Applies the mask comprised of t ones followed by zeros to the bit vector v2 and puts the result
   in v1.
void bitvector_andInvMaskLow (bitvector_vector *v1, bitvector_vector *v2, int t);
   Applies the mask comprised of t zeros followed by ones to the bit vector v2 and puts the result
   in v1.
void bitvector_leftShift (bitvector_vector *v1, bitvector_vector *v2, int b);
   Performs a left shift of v2 by b bits and puts the result in v1.
void bitvector_rightShift (bitvector_vector *v1, bitvector_vector *v2, int b);
   Performs a right shift of v2 by b bits and puts the result in v1.
void bitvector_leftShiftSelf (bitvector_vector *v, int b);
   Performs a left shift of v by b bits and puts the result in v.
void bitvector_leftShift1Self (bitvector_vector *v);
   Performs a left shift of v by one bit and puts the result in v.
void bitvector_rightShiftSelf (bitvector_vector *v, int b);
   Performs a right shift of v by b bits and puts the result in v.
void bitvector_flip (bitvector_vector *v);
   Flips (or toggle) the values of all the bits of v (exchange 0 for 1, and vice-versa).
void bitvector_setMaskLow (bitvector_vector *v, int t);
   Fills v with t ones followed by zeros.
void bitvector_setInvMaskLow (bitvector_vector *v, int t);
   Fills v with t zeros followed by ones.
void bitvector_fillRandomBits (bitvector_vector *v);
   Fills the vector v with random bits. |2|
```

²From Pierre: This needs to be implemented! For now, use rngstreams to fill using blocks of 32 bits. I realize it would be better to use a 64-bit RNGs, however.

bitmatrix

This module offers facilities to manipulate matrices of binary vectors (from the module bitvector). More specifically, each matrix has \mathbf{r} rows and \mathbf{t} columns, and each entry is an b-bit binary vector. By taking $\mathbf{t=1}$, we get an ordinary binary matrix of \mathbf{r} rows and \mathbf{b} columns of bits. The more general for with $\mathbf{t} > 1$ is very convenient for the analysis of equidistribution properties of \mathbb{F}_2 -linear random number generators [6, 7, 9].

```
#include "gdef.h"
#include "bitvector.h"
typedef struct{
  bitvector_vector **rows;
  int r;
  int b;
  int t;
} bitmatrix_matrix;
   This structure represents a matrix of r rows and t columns, for which each entry is an b-bit
   binary vector. This gives a matrix with r rows of t \times b bits each. The variable rows contains
   an array of r arrays of t b-bit vectors. Storage space for this array should be allocated via
   bitmatrix_allocate().
void bitmatrix_allocate (bitmatrix_matrix* m, int r, int b, int t);
   Allocates space for a bitmatrix matrix with r rows and t columns, for which each entry is an
   b-bit binary vector. On each row, the function allocates space for t bit vectors of b bits each.
   To allocate a simple 128 × 128 binary matrix, for example, one can invoke bitmatrix_allocate
   (m, 128, 128, 1).
void bitmatrix_free (bitmatrix_matrix *m);
   Releases the space taken by the binary matrix m.
void bitmatrix_display (bitmatrix_matrix *m, int t, int l, int r);
   Displays (print) the submatrix of *m defined by the first r rows and the first 1 bits of the first t
   bit vectors.
int bitmatrix_hammingWeight (bitmatrix_matrix *m, int r);
   Returns the Hamming weight of row r in matrix *m.
int bitmatrix_weight (bitmatrix_matrix *m);
   Returns the sum of non-zero entries in matrix *m.
void bitmatrix_copypart (bitmatrix_matrix *m1, bitmatrix_matrix *m2,
                             int r, int t);
```

Copies the first t bit vectors of the first r rows of m2 into the first t bit vectors of the first r rows of m1.

Copies the (t-1) bit vectors indicated by the array col, plus the first bit vector, on each of the nl first rows of the matrix m2 to the first t bit vectors on each of the first nl rows of the matrix m1

Transposes the t matrices of dimension $r \times b$ found in m2 and puts the result in m1.

```
void bitmatrix_exchangeRows (bitmatrix_matrix *m, int i, int j);
```

Exchanges rows i and j in the binary matrix *m.

```
void bitmatrix_xorVect (bitmatrix_matrix *m, int r, int s, int min, int max);
```

Performs a exclusive-or between the s-th and r-th rows of m, for the min-th to the (max-1)-th bit vectors only. The result is put in row r of m.

```
lebool bitmatrix_diagonalize (bitmatrix_matrix *m, int kg, int t, int l, int *gr);
```

Diagonalizes the sub matrix of m that consist of the first kg rows and the first 1 bits of the first t bit vectors on each row. Returns TRUE if the sub matrix is of full rank t*1. In this case, the variable pointed by gr remains unchanged. Otherwise, returns FALSE and the variable pointed by gr is changed to the value of t for which the function would have returned TRUE.

```
int bitmatrix_gaussianElimination (bitmatrix_matrix *m, int r, int l, int t);
```

Returns the rank of the submatrix of m comprised of the first r rows and the first 1 bits of the first t bit vectors on each row.

Returns the rank of the submatrix of m formed by the first r rows and the first 1 bits of the bit vectors indicated by the array indices.

```
int bitmatrix_completeElimination (bitmatrix_matrix *m, int r, int l, int t);
```

This function tries to form an identity matrix by elimination. If it fails, it returns FALSE. Otherwise, it returns the rank of the submatrix of m comprised of the first r rows and the first 1 bits of the first t bit vectors on each row.

```
lebool bitmatrix_inverse (bitmatrix_matrix *minv, bitmatrix_matrix *m);
```

Tries computing the inverse of m, returns TRUE if it succeeded, and puts the results in minv. Otherwise, returns FALSE. The sub matrices of the Matrixs pointed by m and minv that are considered are the ones composed of only the first column of the bit vectors.

Puts in v1 the product of m by the vector v2.

Compute the matrix product of m2 by m3 and puts the results in m1. Only the first submatrices are considered (i.e. the matrices composed of the first column of bit vectors).

void bitmatrix_power (bitmatrix_matrix *m1, bitmatrix_matrix *m2, int64_t e);

Raises binary matrix m2 to the power e and puts the results in m1. The exponent e can be negative, in which case, the inverse of m2 will be raised to the power |e|.

Raises binary matrix m2 to the power 2^e and puts the results in m1. We get $m1 = m2^{2^e}$.

rngstream

This module provides streams of random numbers constructed as proposed in [8], using the combined multiple recursive generator Mrg32k3a proposed in [4] as a backbone generator. This backbone generator has period length $\rho \approx 2^{191}$. In those references, the generator was implemented in floating-point arithmetic using "double" variables, whereas here it is implemented using 64-bit integers, using the code proposed by S. Vigna. The seed of the RNG, and the state of a stream at any given step, are 6-dimensional vectors of 32-bit integers. The default initial seed of the first stream is (12345, 12345, 12345, 12345, 12345, 12345), and the seeds of the successive streams are spaced by 2^{127} steps. Substreams are not implemented here.

```
#include "gdef.h"
#include "util.h"
#include "num.h"
#include <stdio.h>
#include <stdlib.h>

typedef struct rngstream_InfoState * rngstream;
struct rngstream_InfoState {
   int64_t Cg[6], Ig[6];
};
```

The state of a stream from the present module. The arrays Ig and Cg contain the initial state and the current state, respectively.

```
int rngstream_SetPackageSeed (int64_t seed[6]);
```

Sets the seed of the package rngstreams to the six integers in the vector seed. This will be the initial state of the first stream. If this procedure is not called, the default initial seed is (12345, 12345, 12345, 12345, 12345, 12345, 12345). If it is called, the first 3 values of the seed must all be less than $m_1 = 4294967087$, and not all 0; and the last 3 values must all be less than $m_2 = 4294944443$, and not all 0. Returns 0 for valid seeds and exits otherwise.

```
rngstream rngstream_CreateStream ();
```

Creates and returns a new stream whose state variable is of type rngstream_InfoState. This procedure reserves space to keep the information relative to the rngstream, initializes its seed I_g , and sets B_g and C_g equal to I_g . The seed I_g is equal to the initial seed of the package given by rngstream_SetPackageSeed if this is the first stream created, otherwise it is 2^{127} steps ahead of that of the most recently created stream.

```
void rngstream_DeleteStream (rngstream *g);
```

Deletes the stream *g created previously by rngstream_CreateStream, and recovers its memory. Otherwise, does nothing.

```
void rngstream_ResetStartStream (rngstream g);
```

Reinitializes the stream g to its initial state: C_g is set to I_g .

int rngstream_SetSeed (rngstream g, int64_t seed[6]);

Sets the initial seed I_g of stream g to the vector seed. This vector must satisfy the same conditions as in rngstream_SetPackageSeed. The stream is then reset to this initial seed. The states and seeds of the other streams are not modified. As a result, after calling this procedure, the initial seeds of the streams are no longer spaced 2^{127} values apart. This function should be invoked only at the beginning of the program. Returns 0 for valid seeds and exits otherwise.

void rngstream_GetState (rngstream g, int64_t seed[6]);

Returns in seed[] the current state C_g of stream g. This is convenient if we want to save the state for subsequent use.

void rngstream_WriteState (rngstream g);

Prints (to standard output) the current state of stream g.

double rngstream_RandU01 (rngstream g);

Returns a (pseudo)random number from the uniform distribution over the interval (0,1), using stream g, after advancing the state by one step. The returned number has 32 bits of precision in the sense that it is always a multiple of $1/(2^{32} - 208)$.

```
int rngstream_RandInt (rngstream g, int i, int j);
```

Returns a (pseudo)random number from the discrete uniform distribution over the integers $\{i, i+1,\ldots,j\}$, using stream g. Makes one call to rngstream.RandU01.

chrono

This module acts as an interface to the system clock to compute the CPU time used by parts of a program. Every variable of type chrono_Chrono acts as an independent stopwatch. Several such stopwatchs can run at any given time. An object of type chrono_Chrono must be declared for each of them. The function chrono_Init resets the stopwatch to zero, chrono_Val returns its current reading, and chrono_Write writes this reading to the current output. The returned value includes part of the execution time of the functions from module chrono. The chrono_TimeFormat allows one to choose the kind of time units that are used.

Below is an example of how the functions may be used. A stopwatch named mytimer is declared and created. After 2.1 seconds of CPU time have been consumed, the stopwatch is read and reset. Then, after an additional 330 seconds (or 5.5 minutes) of CPU time the stopwatch is read again, printed to the output and deleted.

On Linux-Unix systems, this module uses the POSIX function times to get the CPU time used by a program. On a Windows platform (when the macro HAVE_WINDOWS_H is defined), the Windows function GetProcessTimes is used instead.

```
Types _____
```

```
typedef struct {
  unsigned long microsec;
  unsigned long second;
  } chrono_Chrono;
```

For every stopwatch needed, the user must declare a variable of this type and initialize it by calling chrono_Create.

```
typedef enum {
   chrono_sec,
   chrono_min,
   chrono_hours,
   chrono_days,
   chrono_hms
} chrono_TimeFormat;
```

Types of units in which the time on a chrono_Chrono can be read or printed: in seconds (sec)), minutes (min), hours (hour), days (days), or in the HH:MM:SS.xx format, with hours, minutes, seconds and hundreths of a second (hms).

_____ Timing functions _____

```
chrono_Chrono * chrono_Create (void);
```

Creates and returns a stopwatch, after initializing it to zero. This function must be called for each new chrono_Chrono used. One may reinitializes it later by calling chrono_Init.

```
void chrono_Delete (chrono_Chrono * C);
```

Deletes the stopwatch C.

```
void chrono_Init (chrono_Chrono * C);
```

Initializes the stopwatch C to zero.

```
double chrono_Val (chrono_Chrono * C, chrono_TimeFormat Unit);
```

Returns the time used by the program since the last call to chrono_Init(C). The parameter Unit specifies the time unit. Restriction: Unit = chrono_hms is not allowed here.

```
void chrono_Write (chrono_Chrono * C, chrono_TimeFormat Unit);
```

Prints the CPU time used by the program since its last call to chrono_Init(C). The parameter Unit specifies the time unit.

tcode

This small program extracts compilable code from a TEX or LATEX document that contains the documentation. It creates a file FOut for a compiler like cc (or any other), starting from a file FIn. The names of these two files must be given by the user, with appropriate extensions, when calling the program. The two file names (with the extensions) must be different.

Only the text included between the \code and \endcode delimiters will appear in the second file. Only the following LATEX commands are allowed between \code and \endcode:

\hide, \endhide, \iffalse, \fi, \smallcode, \smallc.

Everything else between \code and \endcode must be legal code in the output file, apart from two exceptions: the TEX command \def\code, defining \code will not start a region of valid code, nor will \code appearing on a line after a TEX comment character %.

If one wants code to appear in the compilable file, but be invisible in the LaTeX output file (e.g., .pdf or .dvi), it suffices to put this code between the delimiters \hide and \endhide, or between the delimiters \iffalse and \fi.

The program is called as:

tcode
$$\langle FIn \rangle \langle FOut \rangle$$

Examples: The following command extracts the C code from the \LaTeX file chrono.tex, and place it in the header file chrono.h:

tcode chrono.tex chrono.h

To extract Java code from the LATEX file Event.tex, and place it in the file Event.java, one would use:

tcode Event.tex Event.java

References

- [1] C. W. Clenshaw. Chebychev series for mathematical functions. National Physical Laboratory Mathematical Tables 5, Her Majesty's Stationery Office, London, 1962.
- [2] D. E. Knuth. *The Art of Computer Programming, Vol. 1.* Addison-Wesley, Reading, MA, second edition, 1973.
- [3] D. E. Knuth. *The Art of Computer Programming, Vol. 2.* Addison-Wesley, Reading, MA, second edition, 1981.
- [4] P. L'Ecuyer. Good parameters and implementations for combined multiple recursive random number generators. *Operations Research*, 47(1):159–164, 1999.
- [5] P. L'Ecuyer and S. Côté. Implementing a random number package with splitting facilities. ACM Transactions on Mathematical Software, 17(1):98–111, 1991.
- [6] P. L'Ecuyer and F. Panneton. Fast random number generators based on linear recurrences modulo 2: Overview and comparison. In *Proceedings of the 2005 Winter Simulation Conference*, pages 110–119. IEEE Press, 2005.
- [7] P. L'Ecuyer and F. Panneton. F₂-linear random number generators. In C. Alexopoulos, D. Goldsman, and J. R. Wilson, editors, Advancing the Frontiers of Simulation: A Festschrift in Honor of George Samuel Fishman, pages 169–193. Springer-Verlag, New York, 2009.
- [8] P. L'Ecuyer, R. Simard, E. J. Chen, and W. D. Kelton. An object-oriented random-number package with many long streams and substreams. *Operations Research*, 50(6):1073–1075, 2002.
- [9] F. Panneton. Construction d'ensembles de points basée sur des récurrences linéaires dans un corps fini de caractéristique 2 pour la simulation Monte Carlo et l'intégration quasi-Monte Carlo. PhD thesis, Département d'informatique et de recherche opérationnelle, Université de Montréal, Canada, August 2004.