Cell BE Monte Carlo Library API Reference Manual Version 1.0 (beta)

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PREFACE

About this publication

This document is the application programming interface (API) specification for the Cell BroadbandTM (BE) Monte Carlo beta library provided in the IBMTM Cell Broadband Engine Software Development Kit (SDK). This library contains APIs to produce random numbers and perform distribution transformations on groups of numbers.

The library contains 4 random number generation (RNG) algorithms (hardware-generated, Kirkpatrick-Stoll, Mersenne Twister, and Sobol), 3 distribution transformations (Box-Muller, Moro's Inversion, and Polar Method), and two Monte Carlo simulation samples (calculations of pi and the volume of an n-dimensional sphere).

This document provides a detailed description of the APIs in their library and their use. Using this information, programmers on the Cell BE platform should be able to utilize the library to perform Monte Carlo simulations.

Specifically, the book covers the following sections:

- Chapter 1, "Cell BE Monte Carlo Library Introduction," on page 2 describes the various random number and transformation algorithms.
- Chapter 2, "Installing and Configuring Cell BE Monte Carlo Library," on page 8 addresses package installation.
- Chapter 3, "Programming," on page 10 covers basic programming setup for using the library.
- Chapter 4, "Programming for Cell BE," on page 11 documents platform unique restrictions for the library.
- Chapter 5, "Random Number Generators," on page 13 details the individual RNG APIs.
- Chapter 6, "Transformations," on page 36 describes the distribution transformation APIs.

Intended audience

This book provides details needed by software engineers and programmers. Specifically, it details random number generators and distribution transforms available with the Cell BE SDK on hardware platforms running the Cell Broadband Engine.

Conventions and terminology

Typographical conventions

The following table explains the typographical conventions used in this document.

Table 1. Typographical Conventions

Typeface	Indicates	Example
Bold	Lowercase commands, executable names, compiler options and directives.	If you specify -O3 , the compiler assumes - qhot=level=0 . To prevent all HOT optimizations with -O3 , you must specify -qnohot .
Italics	Parameters or variables whose actual names or values are to be supplied by the user. Italics are also used to introduce new terms.	Make sure that you update the <i>size</i> parameter if you return more than the <i>size</i> requested.
monospace	Programming keywords and library functions, compiler built-in functions, examples of program code, command strings, or user-defined names.	If one or two cases of a switch statement are typically executed much more frequently than other cases, break out those cases by handling them separately before the switch statement.

Prerequisite and related information

The IBM Cell BE SDK 3.0 includes the Cell BE Monte Carlo library. The SDK should be installed prior to installing the library.

SDK installation documentation can be found in the *Software Development Kit* 3.0 *Installation Guide* available at the Cell Broadband Engine Resource Center developerWorksTM website, http://www-128.ibm.com/developerworks/power/cell.

Additional documentation pertaining to the SDK development environment can be found at this website—the *Cell Broadband Engine Programming Tutorial* and the *Cell Broadband Engine Programming Handbook*.

Part I. Overview

Chapter 1. Cell BE Monte Carlo Library Introduction

Random numbers generation and distribution transformation occur widely in many scientific and engineering applications for simulating random processes and statistical methods. Common applications for these numbers include lotteries and encryption key generation.

The Cell BE Monte Carlo Library provides two types of interfaces commonly used in Monte Carlo simulations – random number generators (RNGs) and distribution transformations.

The RNG algorithms implemented include:

- 1. Hardware-based
- 2. Kirkpatrick-Stoll
- 3. Mersenne Twister
- 4. Sobol

Additionally, the following transforms are also provided:

- 1. Box-Muller
- 2. Moro's Inversion
- 3. Polar Method

This SPU-only library generally provides interfaces in C and C++ to perform the operations—random number generation or distribution transformation—on either a single vector or an array of vectors.

Random numbers can be created of the following types:

- 32 bit integer (unsigned int)
- 32 bit single-precision floating point (float) with a range of (0 to 1]—from zero up to, but not including one.
- 32 bit single-precision floating point (float) with a range of [-1to 1] from, but not including minus one up to, but not including one.
- 64 bit double-precision floating point (double) with a range of (0 to 1] —from zero up to, but not including one.
- 64 bit double-precision floating point (double) with a range of [-1 to 1] —from but not including minus 1 up to, but not including one.

Distribution transformations are provided for types both single- and double-precision floating point values (float and double).

Concepts

The following sections explain the main concepts and terms used in the Cell BE Monte Carlo library.

DMA

Direct Memory Access. A technique for using a special-purpose controller to generate the source and destination addresses for a memory or I/O transfer.

PPE

PowerPCTM Processor Element. The general-purpose processor in the Cell BE processor.

PPU

PowerPC Processor Unit. The part of the PPE that executes instructions from its main memory.

Random Number

A number obtained by chance.

Physical-Random Number

A random number obtained by sampling some physical object, such as a die.

Pseudo-Random Number

A number obtained by some defined arithmetic process, but is effectively a random number for the purpose for which it is required.

Quasi-Random Number

A random number also defined by an arithmetic process which compromises statistical randomness to obtain uniform distribution across the domain of potential values during its arithmetic sequence.

RNG

Random Number Generator. A program or library which returns random numbers.

SPE

Synergistic Processor Element. Extends the PowerPC 64 architecture by acting as cooperative offload processors (synergistic processors), with the direct memory access (DMA) and synchronization mechanisms to communicate with them (memory flow control), and with enhancements for real-time management. There are 8 SPEs on each Cell BE processor.

SPU

Synergistic Processor Unit. The part of an SPE that executes instructions from its local store (LS).

Random Number Generators

Hardware-generated

The hardware random number generator (HW RNG) samples hardware on Cell BE platform to generate its value. This physical RNG represents the closest interface to being truly random. No seed value is required and the resulting sequence does not have a predictable pattern.

Kirkpatrick-Stoll (KS)

The KS-RNG represents a quick and efficient implementation of a pseudorandom number generator. This RNG maintains a small set of working data and strives for linear independence among the generated numbers.

Mersenne Twister (MT)

The MT method for generating pseudo-random numbers also represents another fast and flexible approach to random-number generation.

The MT has a proven period of $2^{(19937-1)}$ with negligible serial correlation. The algorithm generates numbers using a twisted feedback shift register.

Sobol

The Sobol RNG represents the only quasi-random number generator in the library. Unlike pseudo-random number generators which strive for statistical randomness in its number, this RNG works for even distribution of numbers across the domain.

This implementation of the Sobol algorithm uses an application-provided initialization table and a large working data area to generate numbers extremely quickly.

Transformations

Box-Muller (BM)

The Box-Muller transformation converts a uniform distribution (0, 1] to a normal distribution with an expectant value of 0.

For the array interfaces, this transform returns two vectors for every input vector. For the vector interface, only a single vector is returned.

The general formula for the transformation of two input random numbers n_1 and n_2 are as follows:

t1 =
$$\sqrt{-2 \ln (1 - n_1)} \cos(2\pi n_2)$$

t₂ = $\sqrt{-2 \ln (1 - n_1)} \sin(2\pi n_2)$

Moro's Inversion (MI)

Like Box-Muller, the MI transform converts a uniform distribution (0,1] to a normal distribution float and double data types. This algorithm is the simplest of the distribution transformations, returning one transformed value for each input value.

Polar Method (PO)

The Polar Method is a derivative method of the Box-Muller transformation. This method also converts a uniform distribution (0,1] to a normal distribution of float and double data types. However, this method uses an accept-reject algorithm that generally produces fewer points, unless additional RNGs are generated.

The generalized formulas for the Polar Method uses two input random numbers n_1 and n_2 as follows:

$$q = (2n_1 - 1)^2 + (2n_2 - 1)^2$$

If q > 1 or q = 0, the numbers are rejected and another pair is used. If not, the following formulas generate the pair of transformed values t_1 and t_2 .

$$p = \sqrt{-2 \ln (q) / q}$$
 $t_1 = (2n_1 - 1) \cdot p$
 $t_2 = (2n_2 - 1) \cdot p$

In general, this method transforms data in a quicker fashion due to the substitution of one division for one multiplication and one trigonometric function.

Selecting a Random Number Generator

Applications requiring random numbers generally select the specific algorithm based upon their individual requirements and their knowledge of various algorithms.

When users are unfamiliar with the specific RNG algorithms, the following summary of the algorithms should be considered:

Table 2 Random Number Generator Comparisons

Algorithm Location Size Speed Randomness

libmisc rand()	PPU & SPU	Smallest	Moderate	Pseudo
Hardware	SPU	Small	Slowest	Physical
Kirkpatrick-Stoll	SPU	Moderate	Fast	Pseudo
Mersenne Twister	SPU	Moderate	Moderate	Pseudo
Sobol	SPU	Largest	Fastest	Quasi

Limitations

The hardware-generated random number generator has the following limitations on its values:

Table 3 Hardware-Generated Random Number Limitations

Function(s)	Number of Uniformly Distributed Values	Special Notes
mc_rand_hw_u4,	2^{32}	
mc rand hw array u4	2	
mc_rand_hw_0_to_1_f4		The least significant
mc_rand_hw_0_to_1_array_f4	2^{22}	bit (lsb) of the
		mantissa is always 0
mc_rand_hw_minus1_to_1_f4	2^{21}	The 2 lsb's of the
mc_rand_hw_minus1_to_1_array_f4	2	mantissa are always 0
mc_rand_hw_0_to_1_d2	2 ⁵¹	The lsb of the
mc_rand_hw_0_to_1_array_d2		mantissa is always 0
mc_rand_hw_minus1_to_1_d2	2 ⁵⁰	The 2 lsb's of the
mc_rand_hw_minus1_to_1_array_d2	2	mantissa are always 0

Part II. Configuring Cell BE Monte Carlo Library

Chapter 2. Installing and Configuring Cell BE Monte Carlo Library

Installation and configuration of the Cell BE Monte Carlo library occurs after the SDK has been installed using the cellsdk script in the Cell BE SDK.

For details on installing the SDK, see the "Installing the SDK" section of the *Software Development Kit 3.0 Installation Guide* available at the Cell Broadband Engine Resource Center developerWorks website, http://www-128.ibm.com/developerworks/power/cell.

Once the SDK installation is complete, users wanting to develop with the library can install it directly with the following command:

```
yum install rpm file name
```

Customers developing their applications natively on Cell BE platforms should use an *rpm_file_name* of **libmc-rand-devel.3.0-1.ppc.rpm**. Customers developing on non-Cell BE platforms, should use *rpm_file_name* of **libmc-rand-cross-devel.3.0-1.ppc.rpm**.

Graphical installation can be accomplished by using the cellsdk -gui install command and then selecting the appropriate RPM.

Part III. Programming with Cell BE Monte Carlo Library

Chapter 3. Programming

To use the random number generators and transforms in the **libmc_rand** library, SPU programs should include the following statement:

```
#include <mc rand.h>
```

The program's **Makefile** must also include the following statements to ensure linkage of the appropriate libraries:

```
INCLUDE = $(SDKPRINC)
LIBRARY += $(SDKPRLIB)

IMPORTS += -lmc_rand
```

Additionally, portions of the library have dependencies on the **simdmath** library. If the using program is not already including this library at link time, the following statement should be added to the **Makefile**:

```
IMPORTS += -lsimdmath
```

Programs running on the PPU and wishing to utilize the Sobol RNG algorithm on an SPU will also need the following include statement:

```
#include <mc rand sb.h>
```

No additional changes are needed to the **Makefile** for the PPU modules.

Chapter 4. Programming for Cell BE

The code provided in this design supports the same environments as the Cell BE SDK.

Although not explicitly prevented, all code except the Hardware RNG would function correctly on other Cell hardware such as the SonyTM PS3TM. Detection of this environment is facilitated by an initialization routine for the Hardware RNG that returns a value indicating success or failure. The following table summarizes this limitation:

Table 4 Support Environments of the Hardware Random Number Generator

Secure CBE	Execution State	HW RNG	Comment
No	Isolated	-	Non-supported state
No	Non-isolated	Available	IBM Blade
Yes	Isolated	Available	Non-accessible state in current HW offerings
Yes	Non-isolated	Not Available	PS3

For more details, see the "Return Values" subsection of the mc_rand_hw_init API on page 14.

Part IV. Cell BE Monte Carlo Library API Reference

The following sections define the APIs found in the libmc_rand library.

Chapter 5. Random Number Generators

Two sets of APIs are generally provided with random number generators—initialization routines and random number generation routines. The following sections detail the interfaces provided in the Cell BE Monte Carlo Library.

Random Number Initialization

Each random number generator implementation has an initialization routine with its unique set of parameters. Before invoking any random number generation routines, the implementation-specific initialization routine should be called. Failure to do this will result in a poor variation of random numbers.

The following sections detail the random number initialization APIs.

mc_rand_hw_init

This interface initializes the hardware-generated random number generator.

Description

Verify and initialize the operating environment of the HW RNG. Indicate supported environment.

Syntax

```
int mc rand hw init (void);
```

Parameters

None

Return Values

0	The environment supports the hardware-generated RNG.
< 0	The HW RNG is not supported in this environment.

Example

See Hardware-Generated Example on page 56.

Notes

The return value from the initialization routine must be checked. Execution of the RNG in an unsupported environment will result in random numbers of zero.

See Also

```
mc_rand_XX_u4 (page 22), mc_rand_XX_array_u4 (page 23), mc_rand_XX_0_to_1_d2 (page 24), mc_rand_XX_0_to_1_array_d2 (page 25), mc_rand_XX_minus1_to_1_d2 (page 27), mc_rand_XX_minus1_to_1_array_d2 (page 28), mc_rand_XX_0_to_1_f4 page 30), mc_rand_XX_0_to_1_array_f4 (page 31), mc_rand_XX_minus1_to_1_f4 (page 33), and mc_rand_XX_minus1_to_1_array_f4 (page 34) for related APIs.
```

Table 4 Support Environments of the Hardware Random Number Generator on page 11 for support environment details.

mc_rand_ks_init

This interface initializes the Kirkpatrick-Stoll random number generator.

Description

Initialize the operating environment of the KS RNG.

Syntax

void mc_rand_ks_init (unsigned int seed);

Parameters

seed[IN]	An initialization value for the RNG.

Return Values

None

Example

See Kirkpatrick-Stoll Example on page 58.

Notes

The initialization routine must be called prior to generating any random numbers. Failure to initialize the RNG will result in random number values of zeros.

```
mc_rand_XX_u4 (page 22), mc_rand_XX_array_u4 (page 23), mc_rand_XX_0_to_1_d2 (page 24), mc_rand_XX_0_to_1_array_d2 (page 25), mc_rand_XX_minus1_to_1_d2 (page 27), mc_rand_XX_minus1_to_1_array_d2 (page 28), mc_rand_XX_0_to_1_f4 page 30), mc_rand_XX_0_to_1_array_f4 (page 31), mc_rand_XX_minus1_to_1_f4 (page 33), and mc_rand_XX_minus1_to_1_array_f4 (page 34) for related APIs.
```

mc_rand_mt_init

This interface initializes the Mersenne Twister random number generator.

Description

Initialize the operating environment of the MT RNG using the seed provided.

Syntax

void mc_rand_mt_init (unsigned int seed);

Parameters

seed[IN]	An initialization value for the RNG.

Return Values

None

Example

See Mersenne Twister Example on page 60.

Notes

The initialization routine must be called prior to generating any random numbers. Failure to initialize the RNG will result in random number values of zeros.

```
mc_rand_XX_u4 (page 22), mc_rand_XX_array_u4 (page 23), mc_rand_XX_0_to_1_d2 (page 24), mc_rand_XX_0_to_1_array_d2 (page 25), mc_rand_XX_minus1_to_1_d2 (page 27), mc_rand_XX_minus1_to_1_array_d2 (page 28), mc_rand_XX_0_to_1_f4 page 30), mc_rand_XX_0_to_1_array_f4 (page 31), mc_rand_XX_minus1_to_1_f4 (page 33), and mc_rand_XX_minus1_to_1_array_f4 (page 34) for related APIs.
```

mc_rand_sb_init

This interface initializes the Sobol random number generator.

Description

Initialize the operating environment of the SB RNG using the seed provided.

Syntax

int mc_rand_sb_init (sobol_cntrlblk * p_control, unsigned int count_max_size, unsigned int dimension, vector unsigned char * p_memory, unsigned int size_of_memory);

Parameters

p_control [IN]	Specifies the control block that contains information about the direction table in main memory. The user must define this variable as data type sobol_cntrlblck_t as defined in the mc rand sb.h header file.
count max size [IN]	Defines the size of an array of vectors that can be filled with vectors of RNs. When using the mc_rand_sb_xx_array_yy(unsigned int count, vector <datatype> ** p_array) APIs, the count parameter must never exceed the value of count_max_size. When using the single vector versions (vector <datatype> mc_rand_sobol_xx (void)), set count_max_size = 1. However, larger count_max_size</datatype></datatype>
dimension [IN]	increases the performance of multiple calls to the single vector version of the RNG. Defines the dimension of the random numbers. The maximum value of dimension depends on the initialization table. If a value above the maximum value is specified the initialization procedure will be aborted. The maximum value of dimension is defined by the direction table and is specified in the sobol cntrlblk t as variable u32TableDimension.
p_memory [IN]	Defines a pointer to the memory the RNG need to hold the lookup tables and to buffer RNs. The required amount of memory in bytes is equal to 640 times the dimension size. For needed amount of memory refer to the "Notes" section below.
size of memory [IN]	Defines the size of the memory to which <i>p_memory</i> points. The initialization procedure verifies if the amount of memory is sufficient and aborts if the memory is too

Silian.

Return Values

0	Initialization successful. No error.
2	Error. Requested <i>dimension</i> parameter value is greater than the
	maximum dimension of the look-up table in the <i>p_control</i>
	structure.
4	Error. Requested <i>dimension</i> parameter value is less than 1.
8	Error. Look-up table supports random numbers with less than 1 bit
	only.
16	Error. Look-up table supports random numbers with more than 32
	bits
512	Error. Passed memory area pointed to by <i>p_memory</i> is too small.

Example

See Sobol Example on page 61.

Notes

The sobol_cntrlblk_t is a key structure in the function of the Sobol RNG. The definition of this structure can be found in /opt/cell/sdk/prototype/usr/spu/include/mc_rand_sb.h for SPU programs and /opt/cell/sdk/prototype/usr/include/mc_rand_sb.h for PPU programs.

An example of how to initialize this structure can be found in /opt/cell/sdk/prototype/src/examples/monte-carlo/sphere/sobol_init_30_40.h.

Additionally, key defines are provided in the mc_rand_sb.h file as default values:

- SOBOL_RUNS
 Defines the maximal number of elements an array of random number vectors can have. Defaults to 112.
- SOBOL_DIMENSION Defines the dimension of the created RNs. Defaults to 40.
- SOBOL_VECTOR_ARRAY_SIZE
 Calculates the size of the vector array needed as the *p_memory* parameter.

It is strongly recommended that users to change the default for SOBOL_RUNS and SOBOL_DIMENSION by using the following code:

```
#undef SOBOL_RUNS
#define SOBOL_RUNS xxx

#undef SOBOL_DIMENSION
#define SOBOL DIMENSION yyy
```

Where xxx and yyy are appropriate numbers.

Instead of using the SOBOL_VECTOR_ARRAY_SIZE literal, users can manually calculate the needed amount of memory by keeping in mind that the following formula:

<memory needed> = ((<number of runs> +76) * <dimensions> +8) *16.

See Also

mc_rand_XX_u4 (page 22), mc_rand_XX_array_u4 (page 23), mc_rand_XX_0_to_1_d2 (page 24), mc_rand_XX_0_to_1_array_d2 (page 25), mc_rand_XX_minus1_to_1_d2 (page 27), mc_rand_XX_minus1_to_1_array_d2 (page 28), mc_rand_XX_0_to_1_f4 page 30), mc_rand_XX_0_to_1_array_f4 (page 31), mc_rand_XX_minus1_to_1_f4 (page 33), and mc_rand_XX_minus1_to_1_array_f4 (page 34) for related APIs.

mc_rand_sb_seed

This interface seeds the Sobol random number generator.

Description

Seed the Sobol RNG with the specified value. This seed value represents the index into the Sobol sequence of random numbers.

Syntax

void mc_rand_sb_seed (unsigned int seed);

Parameters

seed [IN]	Index into the RNG sequence. This number should be
	evenly divisible by 4. If a non-multiple is provided, the
	value of seed will be truncated to the previous multiple
	of 4.

Return Values

None

Example

See Sobol Example on page 61.

Notes

The Sobol RNG defaults to a seed of 0 after invocation of $mc_rand_sb_init()$.

See Also

mc_rand_sb_init (page 17) for related API.

Random Number Generation

Random number generation interfaces provided with the Cell BE Monte Carlo library have consistent APIs across all implementation for a common data type. In general, these interfaces can be divided into routines to return single vectors or an array of vectors.

The following sections define the random number generation APIs.

mc rand XX u4

This interface is generic across all RNG implementations. The value of "**xx**" will be "**hw**" for Hardware, "**ks**" for Kirkpatrick-Stoll, "**mt**" for Mersenne Twister, and "**sb**" for Sobol.

Description

Return one random number vector of type unsigned integers with each function call.

Syntax

```
vector unsigned int mc_rand_hw_u4 ( void );
vector unsigned int mc_rand_ks_u4 ( void );
vector unsigned int mc_rand_mt_u4 ( void );
vector unsigned int mc_rand_sb_u4 ( void );
```

Parameters

None

Return Values

Random Random number vector of 4 unsigned integers numbers

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

```
mc_rand_XX_array_u4(page 23) for related APIs.

mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.
```

mc_rand_XX_array_u4

This interface is generic across most RNG implementations with a slight variation for Sobol. The value of "**xx**" will be "**hw**" for Hardware, "**ks**" for Kirkpatrick-Stoll, "**mt**" for Mersenne Twister, and "**sb**" for Sobol.

Description

Return an array of random number vectors of type unsigned integers with each function call.

For the hardware-generated, Kirkpatrick-Stoll, and Mersenne Twister interfaces, the random numbers are returned into the array specified by the user. For Sobol, the pointer with the random numbers is returned by the random number generator.

Syntax

```
void mc_rand_hw_array_u4 ( unsigned int count, vector unsigned int *array );
void mc_rand_ks_array_u4 ( int count, vector unsigned int *array );
void mc_rand_mt_array_u4 ( int count, vector unsigned int *array );
vector unsigned int *mc_rand_sb_array_u4 ( int count );
```

Parameters

count [IN]	The number of random number vectors to return.
array	The pointer to the memory location where the random
[IN/OUT]	numbers should be generated. This parameter applies
	only to the HW, KS, and MT RNGs.

Return Values

Random numbers

An array of random number vectors with 4 unsigned integers. For the HW, KS, and MT RNGs, these numbers are created and stored in the memory location referenced by the *array* pointer. For the SB RNG, a pointer to these values is returned.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

```
mc_rand_XX_u4(page 22) for related APIs.

mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.
```

mc_rand_XX_0_to_1_d2

This interface is generic across all RNG implementations. The value of "**xx**" will be "**hw**" for Hardware, "**ks**" for Kirkpatrick-Stoll, "**mt**" for Mersenne Twister, and "**sb**" for Sobol.

Description

Return one random number vector of type double with each function call. These double precision floating-point random numbers range from 0 up to, but not including, 1.

Syntax

```
vector double mc_rand_hw_0_to_1_d2 ( void );
vector double mc_rand_ks_0_to_1_d2 ( void );
vector double mc_rand_mt_0_to_1_d2 ( void );
vector double mc_rand_sb_0_to_1_d2 ( void );
```

Parameters

None

Return Values

Random number vector of 2 double precision floating point numbers numbers.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

```
mc_rand_XX_0_to_1_array_d2 (page 25) for a related API.
mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.
```

mc_rand_XX_0_to_1_array_d2

This interface is generic across most RNG implementations with a slight variation for Sobol. The value of "xx" will be "hw" for Hardware, "ks" for Kirkpatrick-Stoll, "mt" for Mersenne Twister, and "sb" for Sobol.

Description

Return an array of random number vectors of type double with each function call. These double precision floating-point random numbers range from 0 up to, but not including, 1.

For the hardware-generated, Kirkpatrick-Stoll, and Mersenne Twister interfaces, the random numbers are returned into the array specified by the user. For Sobol, the pointer with the random numbers is returned by the random number generator.

Syntax

```
void mc_rand_hw_0_to_1_array_d2 ( unsigned int count, vector double
*array );
```

void mc_rand_ks_0_to_1_array_d2 (unsigned int count, vector double *array);

void mc_rand_mt_0_to_1_array_d2 (unsigned int count, vector double *array);

vector double *mc_rand_sb_0_to_1_array_d2 (unsigned int count);

Parameters

count [IN]	The number of random number vectors to return.
array [IN/OUT]	The pointer to the memory location where the random numbers should be generated. This parameter applies only to the HW, KS, and MT RNGs.

Return Values

Random numbers

An array of random number vectors each with 2 double precision floating point numbers. For the HW, KS, and MT RNGs, these numbers are created and stored in the memory location referenced by the *array* pointer. For the SB RNG, a pointer to these values is returned.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

See Also

mc_rand_XX_0_to_1_d2 (page 24) for a related API.

mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.

mc_rand_XX_minus1_to_1_d2

This interface is generic across all RNG implementations. The value of "**xx**" will be "**hw**" for Hardware, "**ks**" for Kirkpatrick-Stoll, "**mt**" for Mersenne Twister, and "**sb**" for Sobol.

Description

Return one random number vector of type double with each function call. These double precision floating-point random numbers range from, but not including -1 up to, but not including, 1.

Syntax

```
vector double mc_rand_hw_minus1_to_1_d2 ( void );
vector double mc_rand_ks_minus1_to_1_d2 ( void );
vector double mc_rand_mt_minus1_to_1_d2 ( void );
vector double mc_rand_sb_minus1_to_1_d2 ( void );
```

Parameters

None

Return Values

Random number vector of 2 double precision floating point numbers numbers.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

```
mc_rand_XX_minus1_to_1_array_d2 (page 28) for a related API.
mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.
```

mc_rand_XX_minus1_to_1_array_d2

This interface is generic across most RNG implementations with a slight variation for Sobol. The value of "**xx**" will be "**hw**" for Hardware, "**ks**" for Kirkpatrick-Stoll, "**mt**" for Mersenne Twister, and "**sb**" for Sobol.

Description

Return an array of random number vectors of type double with each function call. These double precision floating-point random numbers range from, but not including -1 up to, but not including, 1.

For the hardware-generated, Kirkpatrick-Stoll, and Mersenne Twister interfaces, the random numbers are returned into the array specified by the user. For Sobol, the pointer with the random numbers is returned by the random number generator.

Syntax

void mc_rand_hw_minus1_to_1_array_d2 (unsigned int count, vector double *array);

void mc_rand_ks_minus1_to_1_array_d2 (unsigned int count, vector double *array);

void mc_rand_mt_minus1_to_1_array_d2 (unsigned int count, vector
double *array);

vector double *mc_rand_sb_minus1_to_1_array_d2 (unsigned int count);

Parameters

count [IN]	The number of random number vectors to return.
F — / — 7	The pointer to the memory location where the random
[IN/OUT]	numbers should be generated. This parameter applies
	only to the HW, KS, and MT RNGs.

Return Values

Random	An array of random number vectors each with 2 double precision
numbers	floating point numbers. For the HW, KS, and MT RNGs, these
	numbers are created and stored in the memory location referenced
	by the <i>array</i> pointer. For the SB RNG, a pointer to these values is
	returned.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

See Also

mc rand XX minus1 to 1 d2 (page 27) for a related API.

mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.

mc_rand_XX_0_to_1_f4

This interface is generic across all RNG implementations. The value of "**xx**" will be "**hw**" for Hardware, "**ks**" for Kirkpatrick-Stoll, "**mt**" for Mersenne Twister, and "**sb**" for Sobol.

Description

Return one random number vector of type float with each function call. These single precision floating-point random numbers range from 0 up to, but not including, 1.

Syntax

```
vector float mc_rand_hw_0_to_1_f4 ( void );
vector float mc_rand_ks_0_to_1_f4 ( void );
vector float mc_rand_mt_0_to_1_f4 ( void );
vector float mc_rand_sb_0_to_1_f4 ( void );
```

Parameters

None

Return Values

Random number vector of 4 single precision floating point numbers numbers.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

```
mc_rand_XX_0_to_1_array_f4 (page 31) for a related API.
mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.
```

mc_rand_XX_0_to_1_array_f4

This interface is generic across most RNG implementations with a slight variation for Sobol. The value of "xx" will be "hw" for Hardware, "ks" for Kirkpatrick-Stoll, "mt" for Mersenne Twister, and "sb" for Sobol.

Description

Return an array of random number vectors of type float with each function call. These single precision floating-point random numbers range from 0 up to, but not including, 1.

For the hardware-generated, Kirkpatrick-Stoll, and Mersenne Twister interfaces, the random numbers are returned into the array specified by the user. For Sobol, the pointer with the random numbers is returned by the random number generator.

Syntax

```
void mc_rand_hw_0_to_1_array_f4 ( unsigned int count, vector float *array
);
void mc_rand_ks_0_to_1_array_f4 ( unsigned int count, vector float *array
);
void mc_rand_mt_0_to_1_array_f4 ( unsigned int count, vector float *array
);
vector float *mc_rand_sb_0_to_1_array_f4 ( unsigned int count );
```

Parameters

count [IN]	The number of random number vectors to return.
array [IN/OUT]	The pointer to the memory location where the random numbers should be generated. This parameter applies only to the HW, KS, and MT RNGs.

Return Values

Random numbers	An array of random number vectors each with 4 single precision floating point numbers. For the HW, KS, and MT RNGs, these
	numbers are created and stored in the memory location referenced
	by the array pointer. For the SB RNG, a pointer to these values is
	returned.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

See Also

mc_rand_XX_0_to_1_f4 (page 30) for a related API.

mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.

mc_rand_XX_minus1_to_1_f4

This interface is generic across all RNG implementations. The value of "**xx**" will be "**hw**" for Hardware, "**ks**" for Kirkpatrick-Stoll, "**mt**" for Mersenne Twister, and "**sb**" for Sobol.

Description

Return one random number vector of type float with each function call. These single precision floating-point random numbers range from, but not including -1 up to, but not including, 1.

Syntax

```
vector float mc_rand_hw_minus1_to_1_f4 ( void );
vector float mc_rand_ks_minus1_to_1_f4 ( void );
vector float mc_rand_mt_minus1_to_1_f4 ( void );
vector float mc_rand_sb_minus1_to_1_f4 ( void );
```

Parameters

None

Return Values

Random number vector of 4 single precision floating point numbers numbers.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

See Also

```
mc_rand_XX_minus1_to_1_array_f4 (page 34) for a related API.
mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.
```

mc_rand_XX_minus1_to_1_array_f4

This interface is generic across most RNG implementations with a slight variation for Sobol. The value of "xx" will be "hw" for Hardware, "ks" for Kirkpatrick-Stoll, "mt" for Mersenne Twister, and "sb" for Sobol.

Description

Return an array of random number vectors of type float with each function call. These single precision floating-point random numbers range from, but not including -1 up to, but not including, 1.

For the hardware-generated, Kirkpatrick-Stoll, and Mersenne Twister interfaces, the random numbers are returned into the array specified by the user. For Sobol, the pointer with the random numbers is returned by the random number generator.

Syntax

void mc_rand_hw_minus1_to_1_array_f4 (unsigned int count, vector float
*array);

void mc_rand_ks_minus1_to_1_array_f4 (unsigned int count, vector float
*array);

void mc_rand_mt_minus1_to_1_array_f4 (unsigned int count, vector float
*array);

vector float *mc_rand_sb_minus1_to_1_array_f4 (unsigned int count);

Parameters

count [IN]	The number of random number vectors to return.
array [IN/OUT]	The pointer to the memory location where the random numbers should be generated. This parameter applies only to the HW, KS, and MT RNGs.

Return Values

Random	An array of random number vectors each with 4 single precision
numbers	floating point numbers. For the HW, KS, and MT RNGs, these
	numbers are created and stored in the memory location referenced
	by the <i>array</i> pointer. For the SB RNG, a pointer to these values is
	returned.

Example

See Hardware-Generated Example on page 56, Kirkpatrick-Stoll Example on page 58, Mersenne Twister Example on page 60, and Sobol Example on page 61.

See Also

mc_rand_XX_minus1_to_1_f4 (page 33) for a related API.

mc_rand_hw_init (page 14), mc_rand_ks_init (page 15), mc_rand_mt_init (page 16), or mc_rand_sb_init (page 17) for appropriate initialization API.

Chapter 6. Transformations

The Cell BE Monte Carlo library transformation routines have similar interfaces with distinct parameters. In general, these routines take one or more vectors of single or double precision floating-point numbers and transform them from a fixed distribution to a normal distribution.

The Box-Muller and Polar Methods use accept-reject algorithms to transform m inputs into n output numbers, where m > n. Moro's inversion, however, is a simple algorithm that transforms m inputs into n output numbers, where m = n.

All of the transformation routines may be invoked directly without an initialization routine.

mc_transform_bm_f4

This interface applies a Box-Muller transformation to a vector of single-precision floating point numbers from an uniform distribution to a normal distribution..

Description

Transform a vector of float-typed random numbers from a uniform distribution into a normal distribution and return the new vector.

Syntax

 $vector\ float\ mc_transform_bm_f4\ (\ vector\ float\ src\);$

Parameters

src [IN]	An input vector of 4 single-precision floating point
	numbers, evenly distributed from 0 up to, but not
	including 1.

Return Values

New	A vector of 4 floating point numbers with a normal distribution.
vector	

Example

See Box-Muller Example on page 66.

See Also

mc_transform_bm_array_f4 (page 38) for a related API.

mc_transform_bm_array_f4

This interface applies a Box-Muller transformation to an array of single-precision floating point vectors from an uniform distribution to a normal distribution.

Description

Transform an array of vector float types from a uniform distribution into a normal distribution and return the new array.

Syntax

void mc_transform_bm_array_f4 (unsigned int count, vector float
*s_rand_array, vector float *t_rand_array);

Parameters

count [IN]	The number of vectors contained in the input arrays
	s_rand_array.
s_rand_array	An input array of vectors.
[IN]	Each vector will contain four single-precision floating
	point numbers ranging from 0 up to, but not including, 1.
	The number of vectors pointed to by the array is
	contained in the <i>count</i> parameter.
t_rand_array	The memory location for the output array of vectors.
[IN/OUT]	Enough memory should be allocated by the invoking
	program to hold 2*count number of vectors.

Return Values

<u> </u>	The new data distribution will be written to the memory location specified by the t_rand_array parameter. This array will contain $2*count$ number of single-precision floating point vectors with values having a normal distribution.
----------	---

Example

See Box-Muller Example on page 66.

Notes

The same memory location may be used for the s_rand_array and the t_rand_array parameters.

See Also

mc_transform_bm_f4 (page 37) for a related API.

mc_transform_bm_d2

This interface applies a Box-Muller transformation to a vector of double-precision floating point numbers from an uniform distribution to a normal distribution.

Description

Transform a vector of double-typed random numbers from a uniform distribution into a normal distribution and return the new vector.

Syntax

vector double mc_transform_bm_d2 (vector double);

Parameters

src [IN]	An input vector of 2 double-precision floating point
	numbers, evenly distributed from 0 up to, but not
	including 1.

Return Values

New	A vector of 2 floating point numbers with a normal distribution.
vector	

Example

See Box-Muller Example on page 66.

See Also

mc_transform_bm_array_d2 (page 40) for a related API.

mc_transform_bm_array_d2

This interface applies Moro's Inversion to transform an array of double-precision floating point vectors from an uniform distribution to a normal distribution.

Description

Transform an array of vector double types from a uniform distribution into a normal distribution and return the new array.

Syntax

void mc_transform_bm_array_d2 (unsigned int count, vector double
*s_rand_array, vector double *t_rand_array);

Parameters

count [IN]	The number of vectors contained in the input array
	s_rand_array.
s_rand_array	An input array of vectors.
[IN]	Each vector will contain 2 double-precision floating
	point numbers ranging from 0 up to, but not including, 1.
	The number of vectors pointed to by the array is
	contained in the <i>count</i> parameter.
t_rand_array	The memory location for the output array of vectors.
[IN/OUT]	Enough memory should be allocated by the invoking
	program to hold 2*count number of vectors.

Return Values

I 111	The new data distribution will be written to the memory location specified by the t_rand_array parameter. This array will contain $2*count$ number of double-precision floating point vectors with values having a normal distribution.
-------	---

Example

See Box-Muller Example on page 66.

Notes

The same memory location may be used for the s_rand_array and the t_rand_array parameters.

See Also

mc_transform_bm_d2 (page 39) for a related API.

mc_transform_mi_f4

This interface applies Moro's Inversion to transform a vector of single-precision floating point numbers from an uniform distribution to a normal distribution..

Description

Transform a vector of float-typed random numbers from a uniform distribution into a normal distribution and return the new vector.

Syntax

vector float mc_transform_mi_f4 (vector float src);

Parameters

src [IN]	The input vector of 4 single-precision floating point
	numbers, evenly distributed from 0 up to, but not
	including 1.

Return Values

New	A vector of 4 floating point numbers with a normal distribution.
vector	

Example

See Moro's Inversion Example on page 68.

See Also

mc_transform_mi_array_f4 (page 42) for a related API.

mc_transform_mi_array_f4

This interface applies Moro's Inversion to transform an array of single-precision floating point vectors from an uniform distribution to a normal distribution..

Description

Transform an array of vector float types from a uniform distribution into a normal distribution and return the new array.

Syntax

void mc_transform_mi_array_f4 (unsigned int count, vector float
*s_rand_array, vector float *t_rand_array);

Parameters

count [IN]	The number of vectors contained in the input array
	s_rand_array.
s_rand_array	The input array of vectors.
[IN]	Each vector will contain four single-precision floating
	point numbers ranging from 0 up to, but not including, 1.
	The number of vectors pointed to by the array is
	contained in the <i>count</i> parameter.
t_rand_array [IN/OUT]	The memory location for the output array of vectors.
	Enough memory should be allocated by the invoking
	program to hold <i>count</i> number of vectors.

Return Values

New	The new data distribution will be written to the memory
distribution	location specified by the <i>t_rand_array</i> parameter. This
TII	array will contain count number of single-precision floating
t_rand_array	point vectors with values having a normal distribution.

Example

See Moro's Inversion Example on page 68.

Notes

The same memory location may be used for the s_rand_array and the t_rand_array parameters.

See Also

mc_transform_mi_f4 (page 41) for a related API.

mc_transform_mi_d2

This interface applies Moro's Inversion to transform a vector of double-precision floating point numbers from an uniform distribution to a normal distribution.

Description

Transform a vector of double-typed random numbers from a uniform distribution into a normal distribution and return the new vector.

Syntax

vector double mc_transform_mi_d2 (vector double src);

Parameters

src [IN]	The input vector of 2 double-precision floating point
	numbers, evenly distributed from 0 up to, but not
	including 1.

Return Values

New	A vector of 2 floating point numbers with a normal distribution.
vector	

Example

See Moro's Inversion Example on page 68.

See Also

mc_transform_mi_array_d2 (page 44) for a related API.

mc_transform_mi_array_d2

This interface applies Moro's Inversion to transform an array of double-precision floating point vectors from an uniform distribution to a normal distribution..

Description

Transform an array of vector double types from a uniform distribution into a normal distribution and return the new array.

Syntax

void mc_transform_mi_array_d2 (unsigned int count, vector double
*s_rand_array, vector double *t_rand_array);

Parameters

count [IN]	The number of vectors contained in the input array
	s_rand_array.
s_rand_array	The input array of vectors.
[IN]	Each vector will contain 2 double-precision floating
	point numbers ranging from 0 up to, but not including, 1.
	The number of vectors pointed to by the array is
	contained in the <i>count</i> parameter.
t_rand_array [IN/OUT]	The memory location for the output array of vectors.
	Enough memory should be allocated by the invoking
	program to hold <i>count</i> number of vectors.

Return Values

Example

See Moro's Inversion Example on page 68.

Notes

The same memory location may be used for the s_rand_array and the t_rand_array parameters.

See Also

mc_transform_mi_d2 (page 43) for a related API.

mc_transform_po_f4

This interface applies a Polar-Method transform to the results from a specified random number generator to create and return vector with a normal distribution of single-precision floating point numbers.

Description

Transform the vector results from an RNG into a normal distribution and return the new vector.

Syntax

vector float mc_transform_po_f4 (vector float (*p_rng) (void));

Parameters

p_rng [IN]	A function pointer to a RNG that returns a vector of type
	float from 0 up to, but not including 1.

Return Values

New	A vector of 4 single-precision floating point numbers with a
vector	normal distribution.

Example

See Polar Method Example on page 70.

See Also

mc_transform_po_array_f4 (page 46) and mc_transform_reject_po_array_f4 (page 47) for related APIs.

mc_transform_po_array_f4

This interface applies a Polar-Method transform to the source numbers, using specified random number generator as needed, to create and return an array of vectors with a normal distribution of single-precision floating point numbers.

Description

Transform an array of vector float types from a uniform distribution into a normal distribution and return the new array.

Syntax

void mc_transform_po_array_f4 (unsigned int count, vector float
*s_rand_array, vector float *t_rand_array, vector float (*p_rng) (void));

Parameters

count [IN]	The number of vectors contained in the input arrays
	s_rand_array.
s_rand_array	An input array of vectors.
[IN]	Each vector will contain four single-precision floating
	point numbers ranging from 0 up to, but not including, 1.
	The number of vectors pointed to by the array is
	contained in the <i>count</i> parameter.
t_rand_array	The memory location for the output array of vectors.
$[\overline{I}N/OU\overline{T}]$	Enough memory should be allocated by the invoking
	program to hold <i>count</i> number of vectors.
p_rng [IN]	A function pointer to a RNG that returns a vector of type
	float from 0 up to, but not including 1.

Return Values

New	The new data distribution will be written to the memory
distribution	location specified by the t_rand_array parameter. This
1n	array will contain <i>count</i> number of single-precision floating
t_rand_array	point vectors with values having a normal distribution.

Example

See Polar Method Example on page 70.

Notes

The same memory location may be used for the s_rand_array and the t_rand_array parameters.

See Also

mc_transform_po_f4 (page 45) and mc_transform_reject_po_array_f4 (page 47) for related APIs.

mc_transform_reject_po_array_f4

This interface applies a Polar-Method transform to the source numbers to create and return an array of vectors with equal or fewer elements than the input vector and a normal distribution of single-precision floating point numbers.

Description

Transform an array of vector float types from a uniform distribution into a normal distribution and return the new array.

Syntax

unsigned int mc_transform_reject_po_array_f4 (unsigned int count, vector float *s_rand_array, vector float *t_rand_array);

Parameters

count [IN]	The number of vectors contained in the input arrays
	s_rand_array.
s_rand_array	An input array of vectors.
[IN]	Each vector will contain four single-precision floating
	point numbers ranging from 0 up to, but not including, 1.
	The number of vectors pointed to by the array is
	contained in the <i>count</i> parameter.
t_rand_array	The memory location for the output array of vectors.
[IN/OUT]	Enough memory should be allocated by the invoking
	program to hold <i>count</i> number of vectors.
	The actual number of elements in the array will returned
	on the call.

Return Values

New distribution in t_rand_array	The new data distribution will be written to the memory location specified by the <i>t_rand_array</i> parameter. This array will contain <i>count</i> number of single-precision floating point vectors with values having a normal distribution.
Count of elements in t_rand_array	The number of elements written into the <i>t_rand_array</i> . This value will be less-than or equal-to the value of the <i>count</i> input parameter.

Example

See Polar Method Example on page 70.

Notes

The same memory location may be used for the s_rand_array and the t_rand_array parameters.

See Also

 $mc_transform_po_f4$ (page 45) and $mc_transform_po_array_f4$ (page 46 for related APIs.

mc_transform_po_d2

This interface applies a Polar-Method transform to the results from a specified random number generator to create and return vector with a normal distribution of double-precision floating point numbers.

Description

Transform the vector results from an RNG into a normal distribution and return the new vector.

Syntax

vector double mc_transform_po_d2 (vector double (*p_rng) (void));

Parameters

p_rng [IN]	A function pointer to a RNG that returns a vector of type
	double from 0 up to, but not including 1.

Return Values

New	A vector of 2 double-precision floating point numbers with a
vector	normal distribution.

Example

See Polar Method Example on page 70.

See Also

mc_transform_po_array_d2 (page 50) and mc_transform_reject_po_array_d2 (page 52) for related APIs.

mc_transform_po_array_d2

This interface applies a Polar-Method transform to the source numbers, using specified random number generator as needed, to create and return an array of vectors with a normal distribution of double-precision floating point numbers.

Description

Transform an array of vector double types from a uniform distribution into a normal distribution and return the new array.

Syntax

void mc_transform_po_array_d2 (unsigned int count, vector double
*s_rand_array, vector double *t_rand_array, vector double (*p_rng) (void)
);

Parameters

count [IN]	The number of vectors contained in the input arrays
	s_rand_array.
s_rand_array	An input array of vectors.
[IN]	Each vector will contain 2 double-precision floating
	point numbers ranging from 0 up to, but not including, 1.
	The number of vectors pointed to by the array is
	contained in the <i>count</i> parameter.
t_rand_array	The memory location for the output array of vectors.
[IN/OUT]	Enough memory should be allocated by the invoking
	program to hold <i>count</i> number of vectors.
p_rng [IN]	A function pointer to a RNG that returns a vector of type
	double from 0 up to, but not including 1.

Return Values

distribution in	The new data distribution will be written to the memory location specified by the <i>t_rand_array</i> parameter. This array will contain <i>count</i> number of double-precision floating point vectors with values having a normal
	distribution.

Example

See Polar Method Example on page 70.

Notes

The same memory location may be used for the s_rand_array and the t_rand_array parameters.

See Also

mc_transform_po_d2 (page 49) mc_transform_reject_po_array_d2 (page 52) for related APIs.

mc_transform_reject_po_array_d2

This interface applies a Polar-Method transform to the source numbers to create and return an array of vectors with equal or fewer elements than the input vector and a normal distribution of double-precision floating point numbers.

Description

Transform an array of vector float types from a uniform distribution into a normal distribution and return the new array.

Syntax

unsigned int mc_transform_reject_po_array_d2 (unsigned int count, vector double *s_rand_array, vector double *t_rand_array);

Parameters

count [IN]	The number of vectors contained in the input arrays
	s_rand_array.
s_rand_array	An input array of vectors.
[IN]	Each vector will contain two double-precision floating
	point numbers ranging from 0 up to, but not including, 1.
	The number of vectors pointed to by the array is
	contained in the <i>count</i> parameter.
t_rand_array	The memory location for the output array of vectors.
[IN/OUT]	Enough memory should be allocated by the invoking
	program to hold <i>count</i> number of vectors.
	The actual number of elements in the array will returned
	on the call.

Return Values

New distribution in t_rand_array	The new data distribution will be written to the memory location specified by the <i>t_rand_array</i> parameter. This array will contain <i>count</i> number of double-precision floating point vectors with values having a normal distribution.
Count of elements in t_rand_array	The number of elements written into the <i>t_rand_array</i> . This value will be less-than or equal-to the value of the <i>count</i> input parameter.

Example

See Polar Method Example on page 70.

Notes

The same memory location may be used for the s_rand_array and the t_rand_array parameters.

See Also

mc_transform_po_d2 (page 49) and mc_transform_po_array_d2 (page 50) for related APIs.

Part V. Appendixes

Appendix A. Examples

The following sections show examples for each of the random number generators and the distribution transformations.

More detailed examples can be found in the samples provided in the SDK samples.

The Pi sample found in /opt/cellsdk/src/samples/monte-carlo/pi/ performs a simple Monte Carlo simulation to calculate the value of pi using the vector versions of the RNG APIs.

The Sphere sample in /opt/cellsdk/src/samples/monte-carlo/sphere/ performs a more complex simulation to calculate the volume of an n-dimensional sphere, using both vector and array RNG APIs along with various levels of optimization in the Monte Carlo simulation.

Hardware-Generated Example

The following C example initializes the hardware RNG and then generates integer and double-precision numbers for display. Vector data is extracted using C union statements.

```
#include <stdio.h>
#include <stdlib.h>
#include <mc rand.h>
int main(void) {
  int i;
  // Unions for scalar data extraction
 union vecInt {
   vector unsigned int vec int;
   unsigned int scalar int[4];
  };
 union vecIntArray {
   vector unsigned int vec int array[10];
   unsigned int scalar int array [40];
  };
 union vecDbl {
   vector double vec double;
   double scalar double[2];
  union vecDblArray {
   vector double vec double array[10];
   double scalar double array[20];
  };
  // Random numbers
 union vecInt oneInt;
 union vecIntArray tenInts;
 union vecDbl oneDouble;
 union vecDblArray tenDoubles;
  // Initialize HW RNG and check for support
  if (0 != mc rand hw init()) {
   printf("The HW RNG is not supported\n");
   return -1;
  // Generate single vector random numbers
  oneInt.vec int = mc rand hw u4();
  oneDouble.vec double = mc rand hw 0 to 1 d2();
  // Generate array of vectors
  mc rand hw array u4(10, tenInts.vec int array);
 mc rand hw minus 1 to 1_array_d2(10,
    tenDoubles.vec double array);
```

```
// Display single vectors
printf("vec double = %e %e\n",
  oneDouble.scalar double[0],
  oneDouble.scalar_double[1]);
printf("vec int = \frac{1}{8}u %u %u %u\n",
  oneInt.scalar int[0],
  oneInt.scalar int[1],
       oneInt.scalar int[2],
  oneInt.scalar int[3]);
// Display array of vectors
int j=0, k=0;
for (i=0; i<10; i++)
  j = i*4;
  k = i*2;
  printf("vec int array[%d] = %u %u %u %u\n",i,
    tenInts.scalar_int_array[j],
    tenInts.scalar_int_array[j+1],
    tenInts.scalar int array[j+2],
    tenInts.scalar int array[j+3]);
  printf("double array[%d] = %e %e\n",i,
    tenDoubles.scalar double array[k],
    tenDoubles.scalar double array[k+1]);
}
return 0;
```

Kirkpatrick-Stoll Example

Like the preceding hardware RNG, the following C example initializes the Kirkpatrick-Stoll RNG and generates integer and double-precision numbers for display. This time, however, the program extracts scalar data from the vectors by using pointer addressing.

```
#include <stdio.h>
#include <stdlib.h>
#include <mc rand.h>
int main(void) {
  int i;
  // Pointers for scalar data extraction
 unsigned int * p int;
  double * p double;
  // Random numbers
 vector unsigned int vec int;
 vector unsigned int vec int array[10];
 vector double vec double;
 vector double vec double array[10];
  // Initialize KS RNG
 mc_rand_ks_init( 4711U );
  // Generate single vector random numbers
 vec int = mc rand ks u4();
 vec double = mc rand ks 0 to 1 d2();
  // Generate array of vectors
 mc_rand_ks_array_u4(10,vec_int_array);
 mc rand ks minus1 to 1 array d2(10, vec_double_array);
  // Display single vectors
 p double = (double *)&vec double;
 p int = (unsigned int *) &vec int;
 printf("vec double = %e %e\n",
   p_double[0], p_double[1]);
 printf("vec int = u u u u u u u,",
   p_int[0],p_int[1],p_int[2],p_int[3]);
  // Display array of vectors
 p double = (double *)vec double array;
 p int = (unsigned int *) vec int array;
  for (i=0; i<10; i++)
   printf("vec int array[%d] = %u %u %u %u\n",
      i,p int[0],p int[1],p int[2],p int[3]);
   printf("vec double array[%d] = %e %e\n",i,
```

```
p_double[0],p_double[1]);
++p_double;
++p_int;
}
return 0;
}
```

Mersenne Twister Example

Like the preceding two examples, this C program utilizes a Mersenne Twister RNG to generate integer and double-precision numbers for display. To illustrate yet another scalar data extraction technique, the program calls SPU intrinsics to retrieve scalar values.

```
#include <stdio.h>
#include <stdlib.h>
#include <mc rand.h>
int main(void) {
  int i;
 vector unsigned int vec int;
 vector unsigned int vec int array[10];
 vector double vec double;
 vector double vec double array[10];
 mc rand mt init( 123456U );
 vec int = mc rand mt u4();
 vec double = mc rand mt 0 to 1 d2();
 mc rand mt array u4(10, vec int array);
 mc rand mt minus1 to 1 array d2(10, vec double array);
 printf("vec double = %e %e\n",
    spu extract(vec double,0),
    spu extract(vec double, 1));
 printf("vec int = %u %u %u %u\n",
    spu extract (vec int,0),
    spu extract(vec int,1),
    spu extract (vec int, 2),
    spu extract(vec int,3));
  for (i=0; i<10; i++)
    printf("vec int array[%d] = %u %u %u %u\n",i,
      spu extract(vec int array[i],0),
      spu extract (vec int array[i],1),
      spu extract (vec int array[i], 2),
      spu extract(vec int array[i],3));
   printf("vec double array[%d] = %e %e\n",i,
      spu extract (vec double array[i],0),
      spu extract(vec double array[i],1));
  }
 return 0;
```

Sobol Example

The fourth and final example illustrates the same general ideas as previous examples-- generate integer and double-precision numbers using the Sobol RNG for display.

The code on the SPU resembles previous examples:

```
#include <stdio.h>
#include <stdlib.h>
#include <string.h>
#include <spu mfcio.h>
#include <mc rand.h>
// Control block from PPU
sobol cntrlblck t sobolCB
  attribute ((aligned(128)));
// Memory needed for rand sb init. This size is
// related to the parameters passed to rand sb init
// and must be calculated in conjunction with those
// parameter values.
// The formula is:
// size = (parm 2 + 76) * parm 3 + 8
// The exact size in this example would be:
// 1004 = ((256+76)*3)+8
vector unsigned char rand sb mem[1004]
  attribute ((aligned(128)));
int main (unsigned long long speid,
         unsigned long long argp,
         unsigned long long envp) {
  unsigned int tag = 1;
  unsigned int tag mask = 1<<tag;
  int i,rc;
  vector float vec flt;
  vector float vec flt array[10];
  // DMA control block into local store
  mfc get(&sobolCB, (unsigned int)argp, 128, tag,
    0, 0);
  mfc write tag mask(tag mask);
  mfc read tag status all();
  // Initialize sobol generator
  rc = rand sb init(&sobolCB, 256,
    sobolCB.u32TableDimension, &rand sb mem[0],
```

```
sizeof(rand sb mem));
if (rc != 0)
  printf("Error: Sobol Init failed with RC=%d/n",
  return(-1);
// Generate scalar values
vec flt = rand sb 0 to 1 f4();
// Generate array values
memcpy(vec flt array,
  rand sb minus1 to 1 array f4(10), 10*16);
// Display results
printf("vec float = %e %e %e %e\n",
  spu extract(vec flt,0),
  spu extract(vec flt,1),
  spu extract(vec flt,2),
  spu extract(vec flt,3));
for (i=0; i<10; i++)
  printf("vec float array[%d] = %e %e %e %e\n",i,
    spu extract(vec flt array[i],0),
    spu extract(vec flt array[i],1),
    spu extract (vec flt array[i], 2),
    spu extract(vec flt array[i],3));
return 0;
```

Two differences occur between the Sobol RNG and the previous examples. First, the array of vectors RNG interface (mc_rand_sb_array_f4) returns a pointer to the data instead of putting the data in a specified location--producing and additional memopy not in previous examples.

Second, this random number generator requires more data for initialization than previous examples. In this example, the data is DMA'd from the PPU. The details of this data are highlighted in the PPU code shown below:

```
#include <libspe2.h>
#include <pthread.h>
#include <stdlib.h>
#include <stdio.h>
#include <sys/wait.h>
#include <string.h>
#include <mc_rand_sb.h>
```

```
// sobol direction vector table for 30 bits and 3
// dimensions
// Initialized for 5 bits x 3 dimensions
// dimensions a, b, c
// bits 0, 1, 2, 3
    a0 b0 c0
   al b1 c1
// a2 b2 c2
// a3 b3 c3
// a4 b4 c4
// Maximum allowed space dimension
#undef SOBOL MAX DIMENSION
#define SOBOL MAX DIMENSION 3
// Bit count; assumes sizeof(int) >= 32-bit
#undef SOBOL BIT COUNT
#define SOBOL BIT COUNT 30
// This table is a 2D array
// bits x dimensions
vector unsigned int u32 vecDirections
[(SOBOL BIT COUNT+3)>>2] [SOBOL MAX DIMENSION] = {
{ // bits 0-3
  {536870912, 268435456, 134217728, 67108864}, // a
   536870912, 805306368, 671088640, 1006632960},// b
  {536870912, 268435456, 939524096, 738197504}},// c
\{ // \text{ bits } 4-7 \}
  // NOTE: Zeroed values represent unused bits
                                                    // a
   33554432, 0, 0, 0 },
   570425344, 0, 0, 0 },
436207616, 0, 0, 0 }},
                                                    // b
  { 0, 0, 0, 0 },
  0, 0, 0, 0 }
  0, 0, 0, 0 }},
                    // 2
  { 0, 0, 0, 0 },
 0, 0, 0, 0 },
0, 0, 0, 0 }},
                    // 3
  { 0, 0, 0, 0 },
  0, 0, 0, 0
                    // 4
  0, 0, 0, 0 }}
  { 0, 0, 0, 0 },
  0, 0, 0, 0 },
  0, 0, 0, 0 }},
                    // 5
  { 0, 0, 0, 0 },
 0, 0, 0, 0 },
0, 0, 0, 0 }},
                    // 6
  \{0,0,0,0\},
```

```
0, 0, 0, 0 },
0, 0, 0, 0 }}
                // 7
inline static void rand sobol set CB(sobol cntrlblck t
  *sobolCB, unsigned int u32Seed)
  sobolCB->pu32 vecDirection =
    &vecDirections[0][0];
  sobolCB->u32sizeofTable = sizeof(u32 vecDirections);
  sobolCB->u32TableDimension = SOBOL MAX DIMENSION;
  sobolCB->u32TableBitCount =
    (SOBOL BIT COUNT+3) & 0xFFFFFFFC;
  sobolCB->u32MaxBitCount = SOBOL BIT COUNT;
  sobolCB->u32Seed = u32Seed;
  return;
sobol cntrlblck t sobolCB
  attribute ((aligned(128)));
// This is the pointer to the SPE code, to be used at
// thread creation time
extern spe program handle t spu rand;
void *ppu pthread function(void *arg) {
  spe context ptr t context =
    *(spe context ptr t *)arg;
  unsigned int entry = SPE DEFAULT ENTRY;
  spe stop info t stop info;
  int rc = spe context run(context, &entry, 0,
     &sobolCB, NULL, &stop info);
  if (rc < 0 ) perror("spe context run");
  pthread exit(NULL);
int main (void)
  // Initialize Sobol control block
  rand sobol set CB(&sobolCB, 0);
  // Create SPE thread
  pthread t pthread;
  spe_context_ptr_t spe context =
    spe context create( 0, NULL );
  spe program load (spe context, &spu rand);
  // Start SPE thread
  pthread create (&pthread, NULL, &ppu pthread function,
    &spe context);
  // Wait for thread completion
  pthread join(pthread, NULL);
```

```
spe_context_destroy( spe_context );
printf("PPE: Done\n");
return 0;
}
```

The above example shows how to instantiate a 5-bit by 3-dimension initialization table. Zero values in the *vecDirections* array represent unused initialization values for the example.

In practice, applications are likely to have their own initialization table for the Sobol algorithm. This table, like *vecDirections*, will need to be a two-dimensional array with the first index being up to 8 in size to represent the maximum bits and the second index representing the maximum number of RNG dimensions. Applications may elect to create their initialization data or use a basic set found in /opt/cell/sdk/src/samples/monte-carlo/sobol_init_30_40.h.

Although this example represents a simple instance of the Sobol RNG, even more complex applications will follow a similar structure of instantiating the Sobol initialization table on the PPU, creating and initializing a control block on the PPU, transferring this control to the SPU, and then initializing and invoking the SPU to generate numbers.

Additional examples of the Sobol and other random number generators can be found in /opt/cell/sdk/src/samples/monte-carlo.

Box-Muller Example

The following example generates data using the Mersenne Twister RNG, transforms it using the Box-Muller algorith, and displays the data. Array-based APIs are used for both number generation and transformation.

```
#include <stdio.h>
#include <stdlib.h>
#include <mc rand.h>
#define NUM RN VECTORS 8
// Source RNs
vector float rn source f4[ NUM RN VECTORS ];
vector double rn source d2[ NUM RN VECTORS ];
// Transformed RNs
// NOTE: For Box-Mueller the transform data is twice
         as large as the source data!!!
vector float rn transform f4[ NUM RN VECTORS*2 ];
vector double rn transform d2[ NUM RN VECTORS*2 ];
int main( void) {
  int i;
  float *p float source, *p float_transform;
  double *p_double_source, *p_double transform;
  // Initialize RNG
  mc rand mt init( 4711U );
  // Generate source data
  mc rand mt 0 to 1 array f4 ( NUM RN VECTORS,
    rn source f4 );
  mc rand mt 0 to 1 array d2 ( NUM RN VECTORS,
    rn_source d2 );
  // Transform data
  mc transform bm array f4( NUM RN VECTORS,
    rn_source_f4, rn_transform_f4);
  mc transform bm array d2 ( NUM RN VECTORS,
    rn source d2, rn transform d2);
  // Float data
  for (i=0; i< NUM RN VECTORS; i++)
     // Set pointer to current location
    p float source =
      (float *) &rn source f4[i];
    p float transform =
      (float *) &rn transform_f4[i*2];
```

```
// Output data
 printf("Float source: f, f, f, f, f",
   p float source[0], p float source[1],
    p float source[2], p float source[3]);
 printf("Float transform: %f, %f, %f, %f\n",
   p float transform[0], p float transform[1],
   p_float_transform[2], p_float_transform[3]);
 printf("Float transform: %f, %f, %f\n",
   p float transform[4], p_float_transform[5],
   p float transform[6], p float transform[7]);
}
// Double data
for (i=0; i< NUM RN VECTORS; i++)</pre>
  // Set pointer to current location
 p double source =
    (double *) &rn source d2[i];
 p double transform =
    (double *) &rn transform d2[i*2];
  // Output data
 printf("Double source: %f, %f\n",
   p double source[0], p double source[1]);
 printf("Double transform: %f, %f\n",
    p double transform[0], p double transform[1]);
 printf("Double transform: %f, %f\n",
   p double transform[2], p double transform[3]);
return 0;
```

Programs using this transformation APIs need to ensure that the memory allocated for transformed data is twice as large as the source data. The above example accomplishes this by allocated NUM_RN_VECTORS for the source arrays and NUM_RN_VECTORS*2 for the transformed arrays.

Moro's Inversion Example

Moro's Inversion algorithm transforms data most simply—one value in, one value out. The following code generates data using the Kirkpatrick-Stoll RNG, transforms it, and displays all data.

```
#include <stdio.h>
#include <stdlib.h>
#include <mc rand.h>
#define NUM RN VECTORS 8
// Source RNs
vector float rn source f4[ NUM RN VECTORS ];
vector double rn source d2[ NUM RN VECTORS ];
// Transformed RNs
vector float rn transform f4 [ NUM RN VECTORS ];
vector double rn transform d2[ NUM RN VECTORS ];
int main( void) {
  int i;
  float *p_float_source, *p_float_transform;
  double *p_double_source, *p_double_transform;
  // Initialize RNG
  mc rand ks init( 4711U );
  // Generate source data
  mc_rand_ks_0_to_1_array_f4( NUM_RN_VECTORS,
    rn source f4 );
  mc rand ks 0 to 1 array d2 ( NUM RN VECTORS,
    rn source d2 );
  // Transform data
  mc transform mi array f4 ( NUM RN VECTORS,
    rn source f4, rn transform f4);
  mc transform mi array d2 ( NUM RN VECTORS,
    rn source d2, rn transform d2);
  // Float data
  for (i=0; i< NUM RN VECTORS; i++)
     // Set pointer to current location
    p float source = (float *) &rn source f4[i];
    p_float_transform = (float *) &rn_transform_f4[i];
    // Output data
    printf("Float source: %f, %f, %f, %f\n",
      p float source[0], p float source[1],
```

```
p_float_source[2], p_float_source[3]);
  printf("Float transform: %f, %f, %f, %f\n",
    p_float_transform[0], p_float_transform[1],
    p float transform[2], p float transform[3]);
// Double data
for (i=0; i< NUM RN VECTORS; i++)</pre>
   // Set pointer to current location
  p double source =
    (double *) &rn_source d2[i];
  p double transform =
    (double *) &rn transform d2[i];
  // Output data
  printf("Double source: %f, %f\n",
    p double source[0], p double source[1]);
  printf("Double transform: %f, %f\n",
    p_double_transform[0], p_double_transform[1]);
return 0;
```

Polar Method Example

The Polar Method transformation APIS represents the most complex interfaces due to the accept-reject nature of the algorithm. Most interfaces require a function pointer to a random number generator to allow for generation of more values as needed.

The following example shows all three types of Polar Method interfaces. The first set of float data is generated using the array interface and transformed using the array interface mc_transform_reject_po_array_f4 which rejects values without replacement.

The double data is generated using the array interface mc_transform_po_array_d2 and then transformed with rejects being replaced using new values.

The second set of float data is generated and transformed a vector at a time, using a single API invocation of mc transform po f4.

```
#include <stdio.h>
#include <stdlib.h>
#include <mc rand.h>
#define NUM RN VECTORS 8
// Source RNs
vector float rn source f4 [ NUM RN VECTORS ];
vector double rn source d2 [ NUM RN VECTORS ];
// Transformed RNs
vector float rn transform 1 f4 [ NUM RN VECTORS];
vector float rn_transform_2_f4[ NUM_RN_VECTORS];
vector double rn transform d2 [ NUM RN VECTORS ];
int main( void) {
  int i, num transformed;
  float *p float source, *p float transform;
  double *p_double_source, *p_double_transform;
  // Initialize RNG
  mc rand ks init( 4711U );
  // Generate source data
  mc rand ks 0 to 1 array f4 ( NUM RN VECTORS,
    rn source f4 );
  mc rand ks \overline{0} to 1 array d2 ( NUM RN VECTORS,
    rn source d2 );
  // Transform float data first time--passing an array,
```

```
// rejecting data (without an RNG), returning count
num transformed =
  mc transform reject po array f4 ( NUM RN VECTORS,
    rn source f4, rn transform 1 f4);
// Tranform double data using an RNG
mc transform po array d2 ( NUM RN VECTORS,
  rn source d2, rn transform d2,
  mc rand ks minus1 to 1 d2 );
// Generate and transform floats a second time--
// one vector at at time, using an RNG
for (i=0; i < NUM_RN_VECTORS; i++ )</pre>
  rn transform 2 f4[i] =
    mc transform po f4 ( mc rand ks minus1 to 1 f4 );
// Float data - No RNG
for (i=0; i< NUM RN VECTORS; i++)
   // Set pointer to current location
  p float source =
    (float *) &rn source f4[i];
  p float transform =
    (float *) &rn transform 1 f4[i];
  // Output data
  printf("Float source: f, f, f, f, f, f, f,
    p float source[0], p float source[1],
    p float source[2], p float source[3]);
   if ( i < num transformed )</pre>
    printf(
      "Float transform (Reject): %f, %f, %f, %f\n",
      p float transform[0], p float transform[1],
      p float transform[2], p float transform[3]);
}
// Double data
for (i=0; i< NUM RN VECTORS; i++)
   // Set pointer to current location
  p double source =
    (double *) &rn source d2[i];
  p double transform =
    (double *) &rn transform d2[i];
  // Output data
  printf("Double source: %f, %f\n",
    p double source[0], p double source[1]);
  printf("Double transform: %f, %f\n",
    p double transform[0], p double transform[1]);
```

```
// Float data - RNG
for (i=0; i < NUM_RN_VECTORS; i++)
{
    // Set pointer to current location
    p_float_transform =
        (float *) &rn_transform_2_f4[i];

    // Output data
    printf("Float transform (RNG): %f, %f, %f, %f\n",
        p_float_transform[0], p_float_transform[1],
        p_float_transform[2], p_float_transform[3]);
}

return 0;
}
</pre>
```

Appendix B. Getting Help or Technical Assistance

If you need help, service, or technical assistance or just want more information about IBM products, you will find a wide variety of sources available from IBM to assist you. This appendix contains information about where to go for additional information about IBM and IBM products and whom to call for service, if it is necessary.

Using the Documentation

Information about your IBM hardware or software is available in the documentation that comes with the product. That documentation can include printed documents, online documents, readme files, and help files. See the troubleshooting information in your documentation for instructions for using diagnostic programs. The troubleshooting information or the diagnostic programs might tell you that you need additional or updated device drivers or other software. IBM maintains pages on the World Wide Web where you can get the latest technical information and download device drivers and updates. To access these pages, go to http://www.ibm.com/bladecenter/, click Support, and follow the instructions. Also, some documents are available through the IBM Publications Center at http://www.ibm.com/shop/publications/order/.

Getting Help and Information from the World Wide Web

You can locate documentation and other resources on the World Wide Web. Refer to the following web sites:

- IBM BladeCenter systems, optional devices, services, and support information at http://www.ibm.com/bladecenter/. For service information, select Support.
- developerWorks® Cell/B.E. Resource Center at http://www.ibm.com/developerworks/power/cell/. To access the Cell/B.E. forum on developerWorks, select Community.
- The Barcelona Supercomputing Center (BSC) Web site at http://www.bsc.es/projects/deepcomputing/linuxoncell.
- There is also support for the Full-System Simulator and XL C/C++ Compiler through their individual alphaWorks® forums. If in doubt, start with the Cell/B.E. architecture forum.
- The GNU Project debugger, GDB, is supported through many different forums on the Web, but primarily at the GDB Web site http://www.gnu.org/software/gdb/gdb.html.

Contacting IBM Support

To obtain telephone assistance, for a fee or on a support contract, contact IBM Support. In the U.S. and Canada, call 1-800-IBM-SERV (1-800-426-7378), or see http://www.ibm.com/planetwide/ for support telephone numbers.

Appendix C. Accessibility

Accessibility features help users who have a physical disability, such as restricted mobility or limited vision, to use information technology products successfully.

The following list includes the major accessibility features:

- Keyboard-only operation
- Interfaces that are commonly used by screen readers
- Keys that are tactilely discernible and do not activate just by touching them
- Industry-standard devices for ports and connectors
- The attachment of alternative input and output devices

IBM® and accessibility

See the IBM Accessibility Center at http://www.ibm.com/able/ for more information about the commitment that IBM has to accessibility.

Appendix D. Notices

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