Performance Modeling of Computer Systems and Networks

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Lehmer Generators

Implementation

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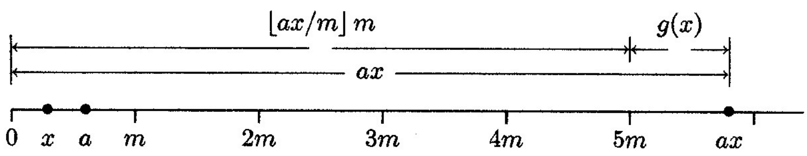
1

Overflow Is Possible

- Recall that $g(x) = ax \bmod m$
- The *ax* product can be as big as *a*(*m*-1)



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- If integers > m cannot be represented, integer overflow is possible!
- Not possible to evaluate g(x) in “obvious” way

Example 1: *m* decomposition

- consider $(a, m)=(48271, 2^{31}-1)$ 32 bit, 48271 considerato miglior generatore.

  $q=\lfloor m/a \rfloor=44488$ $r=m \bmod a=3399$ $< 44488 = q$

- consider $(a, m)=(16807, 2^{31}-1)$

  $q=\lfloor m/a \rfloor=127773$ $r=m \bmod a=2836$ $< 127773 = q$

- In both cases r < q caratteristica "modulo compatibile".

  This characteristic is important!!
  (*modulus-compatibile*)

Rewriting g(x) to avoid overflow

$g(x) = ax \bmod m$ banalmente passiamo da un prodotto ad una somma.

$= ax - m\lfloor ax/m \rfloor$

$= ax + [- m\lfloor x/q \rfloor + m\lfloor x/q \rfloor] - m\lfloor ax/m \rfloor$

$= [ax - (aq+r)\lfloor x/q \rfloor] + [m\lfloor x/q \rfloor - m\lfloor ax/m \rfloor]$

$= [a(x - q\lfloor x/q \rfloor) - r\lfloor x/q \rfloor] + [m\lfloor x/q \rfloor - m\lfloor ax/m \rfloor]$

$= [a(x \bmod q) - r\lfloor x/q \rfloor] + m [\lfloor x/q \rfloor - \lfloor ax/m \rfloor]$

$= \gamma(x) + m\, \delta(x)$

where viene fatto prima il modulo, dopo si moltiplica.

$\gamma(x) = a(x \bmod q) - r\lfloor x/q \rfloor$ and

$\delta(x) = \lfloor x/q \rfloor - \lfloor ax/m \rfloor$

questa seconda funzione non la calcolo proprio!

Note: mods are done before multiplications!!!

Characterization of $\delta(x)$

Theorem 2.2.1

$g(x) = \gamma(x) + m\, \delta(x)$

If $m = aq+r$ is prime and $r < q$, for $x \in \chi_m$ ovvero sto in modulo compatibilità

$\delta(x) = 0$ or $\delta(x) = 1$

where

$\delta(x) = \lfloor x/q \rfloor - \lfloor ax/m \rfloor$

moreover

$\delta(x) = 0$ iff $\gamma(x) \in \chi_m$

$\delta(x) = 1$ iff $-\gamma(x) \in \chi_m$

devo vedere l'altra funzione gamma, se positivo allora ho delta(x) = 0, altrimenti vale 1.

where

$\gamma(x) = a(x \bmod q) - r\lfloor x/q \rfloor$

Computing g(x)

- evaluates $g(x) = ax \bmod m$ with no values > m-1

Algorithm 1

```
t = a * (x % q) - r * (x / q);          /* t = γ(x) */
if (t > 0)
        return (t);                     /* δ(x) = 0 */
else
        return (t + m);                 /*  δ(x) = 1 */
```

- returns $g(x) = \gamma(x) + m\,\delta(x)$
- the *ax* product is "trapped" in $\delta(x)$
- no overflow !!

Modulus compatibility

- we must have r < q in $m = aq+r$
- multiplier *a* is *modulus-compatibile* (MC) with *m* iff r < q
- choose *a* MC with $m = 2^{31}-1$, then algorithm 1 can port to any 32-bit machine
- e.g.: a=48271 is MC with $m = 2^{31}-1$

  r = 3399 q = 44 488

Non bisogna mai usare generatori random senza saperne le specifiche.

Modulus-Compatible MC and Full-Period FP

- no MC multipliers > $(m-1)/2$
- more densely distributed on low end [0, m-1]

i modulo compatibili sono più vicini allo '0' rispetto ad 'm'.

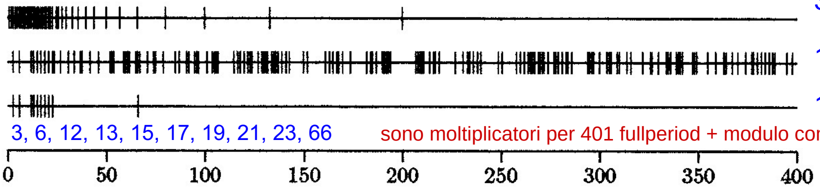
- consider a tiny modulus m= 401:

(row 1: MC; row 2: FP; row 3: MC & FP)

modulo compatibili -----------> 38

full - period ------------------> 160

intersezione tra i due ------> 10



3, 6, 12, 13, 15, 17, 19, 21, 23, 66 sono moltiplicatori per 401 fullperiod + modulo compatibili, no overflow!

Multipliers *a* between 1 and 400

MC and smallness

- multiplier a is "small" iff $a^2 < m$
- if a is small, then a is MC

  all multipliers from 1 to $\lfloor \sqrt{m} \rfloor$=46340 are MC

- if a is MC, a is not necessarily small

  a=48271 is MC with 2^{31}-1 but is not small

dettagli non troppo rilevanti

- start with a small (therefore MC) multiplier

  search until the first FP multiplier is found

Example: FPMC multipliers for m= 2^{31}-1

- For $m=2^{31}-1$ and FPMC $a=7$, there are 23093 FPMC multipliers

$$7^1 \bmod 2147483647 = 7$$
$$7^5 \bmod 2147483647 = 16807$$
$$7^{113039} \bmod 2147483647 = 41214$$
$$7^{188509} \bmod 2147483647 = 25697$$
$$7^{536035} \bmod 2147483647 = 63295$$

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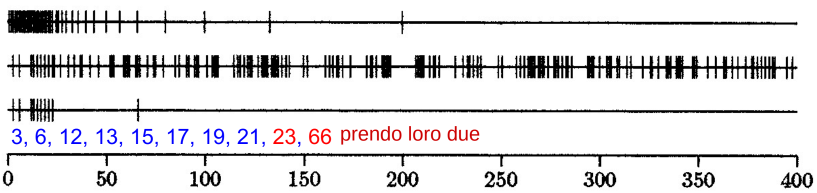
- a= 16807 is a "minimal" standard
- a= 48271 provides (slightly) more random sequences

Randomness

- choose the FPMC multiplier that gives "most random" sequences
- no universal definition of randomness
- in 2-space (x_0, x_1), (x_1, x_2), (x_2, x_3),…. form a lattice structure

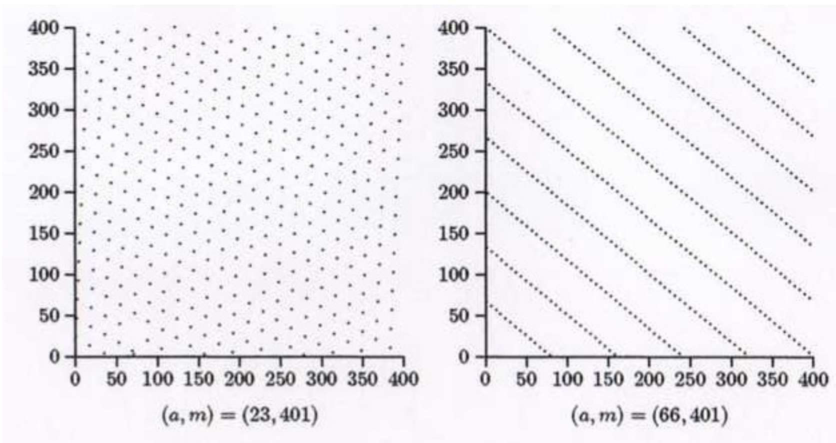
Se rivediamo graficamente l'esempio di prima con m =13, abbiamo sempre una struttura geometrica detta "Lattice"

- the first row shows 38 multipliers MC
- the second row shows 160 multipliers FP
- the third row shows 10 multipliers MC and FP



multipliers *a* between 1 and 400

In entrambi i casi sono strutture a "lattice", ma la prima sembra coprire meglio l'area, la seconda ha più vuoti.



Lehmer generator implementation with (a,m) = (48271, 2^{31} − 1)

implementazione "vera" in C.

```
Random(void) {
    static long state = 1;
    const long A = 48271;          /* multiplier*/
    const long M = 2147483647;     /* modulus */
    const long Q = M / A;          /* quotient */
    const long R = M % A;          /* remainder */
    long t = A * (state % Q) - R * (state / Q);
    if (t > 0)
        state = t;
    else
        state = t + M;
    return ((double) state / M);
}
```

$= a(x \bmod q) - r\lfloor x/q \rfloor$

Ho scomposto la funzione, e devo vedere se la funzione delta sia 0 (state = t) o se sia 1 (state = t + M)

Alla fine divido per M, perchè dobbiamo ricordare che Lehmer fornisce una funzione per estrarre un valore "x" che poi vado a dividere per M, infatti il valore random è u = x/M, non solo 'x' (trovato da Lehmer)

A Not-As-Good RNG Library

- ANSI C library <stdlib.h> provides the function rand()
- simulates drawing from 1, 2, … m-1 with $m \geq 2^{15} - 1$
- value returned is not normalized; typical to use
  u = (double) rand() / RAND_MAX;
- ANSI C standard does not specify algorithm details
- for scientific work, avoid using rand() !!!

la rand() di stdlib non specifica nel dettaglio l'algoritmo, non essendo ben documentata è meglio evitarla per lavori scientifici.

http://www.cplusplus.com/reference/cstdlib/rand/

rand

<cstdlib>

`int rand (void);`

Generate random number

Returns a pseudo-random integral number in the range between `0` and `RAND_MAX`.

This number is generated by an algorithm that returns a sequence of apparently non-related numbers each time it is called. This algorithm uses a seed to generate the series, which should be initialized to some distinctive value using function `srand`.

`RAND_MAX` is a constant defined in `<cstdlib>`.

A typical way to generate trivial pseudo-random numbers in a determined range using `rand` is to use the modulo of the returned value by the range span and add the initial value of the range:

```
v1 = rand() % 100;         // v1 in the range 0 to 99
v2 = rand() % 100 + 1;     // v2 in the range 1 to 100
v3 = rand() % 30 + 1985;   // v3 in the range 1985-2014
```

Notice though that this modulo operation does not generate uniformly distributed random numbers in the span (since in most cases this operation makes lower numbers slightly more likely).

C++ supports a wide range of powerful tools to generate random and pseudo-random numbers (see <random> for more info).

Nostro generatore di Lehmer.

- defined in the source files rng.h and rng.c
- based on the implementation considered here
  - double Random(void) — estrae il nostro 'u'
  - void PutSeed(long seed)
  - void GetSeed(long *seed)
  - void TestRandom(void)

mette il 'seme', se seed=0 il seme viene chiesto da tastiera, se metto seed = -1 viene scelto il clock del sistema.

per replicare un esperimento, devo conoscere il seme, e questo lo faccio con getSeed, o anche per conoscere a quale punto della 'ruota' sono. Ogni volta che faccio 'random' vado avanti nella ruota.

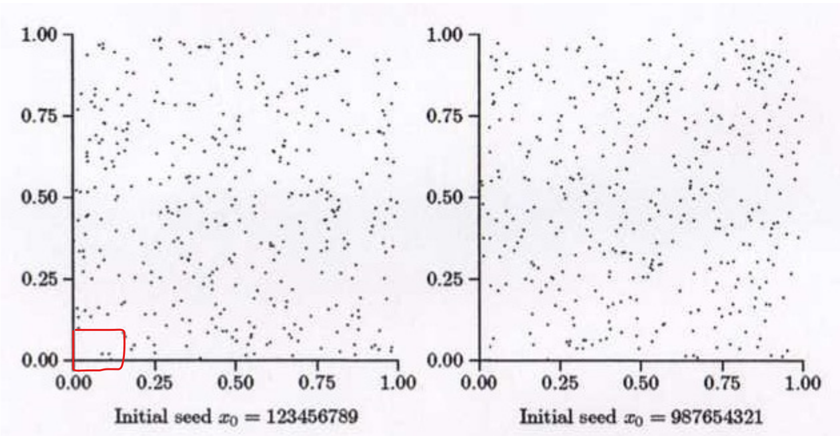
- initial seed can be set directly, via prompt or by system clock
- PutSeed() and GetSeed() often used together
- *a*=48271 is the default multiplier

Example using the RNG

• generates 400 2-space points at random

seed = 123456789; /* or 987654321 */
inizializzo generatore con tale seme
PutSeed(seed);
inizio generazione a partire da quel seme.
x_0 = Random();
for (i = 0; i < 400; i++) {
genero 400 valori
x_{i+1} = Random();
e li plotto, ognuno col successivo.
Plot(x_i, x_{i+1}); /* grafics function */
}

Sto generando 'solo' 400 punti, sembra randomico.
Non vedo struttura lattice.



Se zoommassi in un "quadratino" ?

Observations on Randomness

- no lattice structure is evident
- appearance of randomness is an illusion
- if all $m - 1 = 2^{31} - 2$ points were generated, lattice would be evident
- herein lies distinction between *ideal* and *good* generator !!

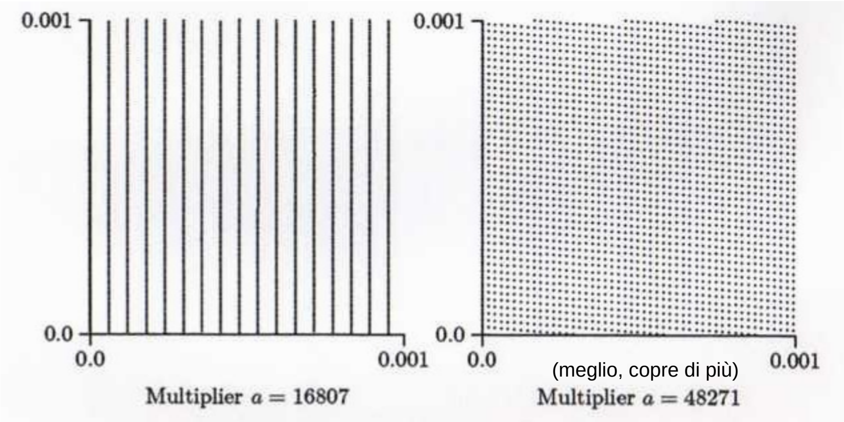
Example

- plotting all pairs (x_i, x_{i+1}) for $m = 2^{31} - 1$ would give a black square
- any tiny square should appear approximately the same
- zoom in the square with opposite corners (0, 0) and (0.001, 0.001)

```
seed = 123456789;
PutSeed(seed);
x0 = Random();
for (i = 0; i < 2147483646; i++) {
        xi+1 = Random();
        if ((xi < 0.001) and (xi+1 < 0.001))
                Plot(xi, xi+1);
}
```

stavolta li genero tutti in un piccolo "quadratino"

E' lo stesso generatore, STESSO SEME, solo che prima ho generato solo '400' punti,
qui li genero tutti in un "quadratino" 0.01 x 0.01



- further justification for using *a*=48271 over *a*=16807

Mi servono 20 numeri random con Lehmer, con seme x0.
Ottengo quei numeri random, sono tutti > 0.62

considerations

- only 20 random numbers were needed
- seed x_0= 109.869.724
- resulting 20 random numbers

0.64 0.72 0.77 0.93 0.82 0.88 0.67 0.76 0.84 0.84
0.74 0.76 0.80 0.75 0.63 0.94 0.86 0.63 0.78 0.67

not discard outliers

→ Replicating simulation many times!!!!
So averaging the unusual cases

Sembra strano che tutti i valori siano >0.62, dovrei buttare tutto? NO.
L'idea è quindi quella di non buttare mai nulla, perchè i casi particolari esistono,
bensì dobbiamo replicare la simulazione più volte per "limitare" questi casi particolari.