header

<random>

Random

This header introduces random number generation facilities.

This library allows to produce random numbers using combinations of *generators* and *distributions*:

- **Generators:** Objects that generate uniformly distributed numbers.
- **Distributions:** Objects that transform sequences of numbers generated by a generator into sequences of numbers that follow a specific random variable distribution, such as uniform, Normal or Binomial.

Distribution objects generate random numbers by means of their `operator()` member, which takes a *generator object* as argument:

```
std::default_random_engine generator;
std::uniform_int_distribution<int> distribution(1,6);
int dice_roll = distribution(generator);  // generates number in the range 1..6
```

For repeated uses, both can be bound together:

```
auto dice = std::bind ( distribution, generator );
int wisdom = dice()+dice()+dice();
```

Except for random_device, all standard generators defined in the library are *random number engines*, which are a kind of generators that use a particular algorithm to generate series of pseudo-random numbers. These algorithms need a seed as a source of randomness, and this seed can either be a single value or an object with a very specific generate() member function (see seed_seq for more info). A typical source of randomness for trivial tasks is time, such as the information provided by time or system_clock::now (for a typical example, see uniform_int_distribution::operator()).

As an alternative, trivial random numbers can also be generated using cstdlib's functions rand and srand.

Generators

Pseudo-random number engines (templates)

Generators that use an algorithm to generate pseudo-random numbers based on an initial seed:

linear_congruential_engine	Linear congruential random number engine (class template)
mersenne_twister_engine	Mersenne twister random number engine (class template)
subtract_with_carry_engine	Subtract-with-carry random number engine (class template)

Engine adaptors

They adapt an engine, modifying the way numbers are generated with it:

discard_block_engine	Discard-block random number engine adaptor (class template)
independent_bits_engine	Independent-bits random number engine adaptor (class template)
shuffle_order_engine	Shuffle-order random number engine adaptor (class template)

Pseudo-random number engines (instantiations)

Particular instantiations of generator engines and adaptors:

default_random_engine	Default random engine (class)
minstd_rand	Minimal Standard minstd_rand generator (class)
minstd_rand0	Minimal Standard minstd_rand0 generator (class)
mt19937	Mersenne Twister 19937 generator (class)
mt19937_64	Mersene Twister 19937 generator (64 bit) (class)
ranlux24_base	Ranlux 24 base generator (class)
ranlux48_base	Ranlux 48 base generator (class)
ranlux24	Ranlux 24 generator (class)
ranlux48	Ranlux 48 generator (class)
knuth_b	Knuth-B generator (class)

Random number generators

Non-deterministic random number generator:

random_device	True random number generator (class)

Distributions

Uniform:

uniform_int_distribution	Uniform discrete distribution (class template)
uniform_real_distribution	Uniform real distribution (class template)

Related to Bernoulli (yes/no) trials:

bernoulli_distribution	Bernoulli distribution (class)
binomial_distribution	Binomial distribution (class template)

geometric_distribution	Geometric distribution (class template)
negative_binomial_distribution	Negative binomial distribution (class template)

Rate-based distributions:

poisson_distribution	Poisson distribution (class template)
exponential_distribution	Exponential distribution (class template)
gamma_distribution	Gamma distribution (class template)
weibull_distribution	Weibull distribution (class template)
extreme_value_distribution	Extreme Value distribution (class template)

Related to Normal distribution:

normal_distribution	Normal distribution (class template)
lognormal_distribution	Lognormal distribution (class template)
chi_squared_distribution	Chi-squared distribution (class template)
cauchy_distribution	Cauchy distribution (class template)
fisher_f_distribution	Fisher F-distribution (class template)
student_t_distribution	Student T-Distribution (class template)

Piecewise distributions:

discrete_distribution	Discrete distribution (class template)
piecewise_constant_distribution	Piecewise constant distribution (class template)
piecewise_linear_distribution	Piecewise linear distribution (class template)

Other

seed_seq	Seed sequence (class)
generate_canonical	Generate canonical numbers (function template)