

# Random number generation (in C++)

- past, present and potential future

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# What is Random?

It represents an event or entity, which cannot be determined but only described probabilistically,

For example:

- Falling rain drops which hit the ground in random pattern,
- Distribution of stars within the universe is random, and
- Babies cry in random and so on

# What are the use of Random Numbers?

They are mainly used in:

- Simulations be it a numerical calculation or a cartoon game,
- Binning analog data in channel format,
- Testing a product and so on.

# What is the plan of this presentation?

- Historic evolution of random numbers and their applications,
- Modern development and implementation in C++, and beyond.

How did random numbers and their applications evolve?

**Since pre-historic period, random numbers were generated from dice for gambling**



image courtesy  
Barbara Voorhies

**In bronze age gambling became unethical**



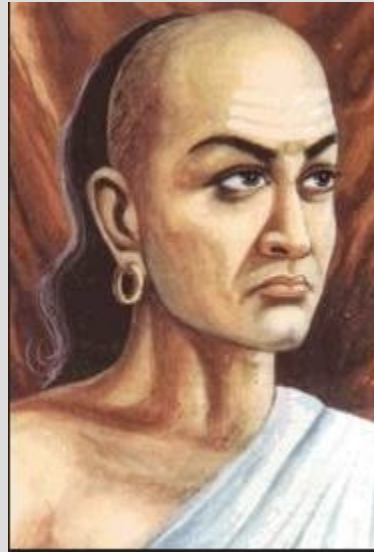
**Random numbers from dice**



**Made Kings to give up their crowns to opponents**



**In 300 BC, Prof Chanakya of Takshashila University**



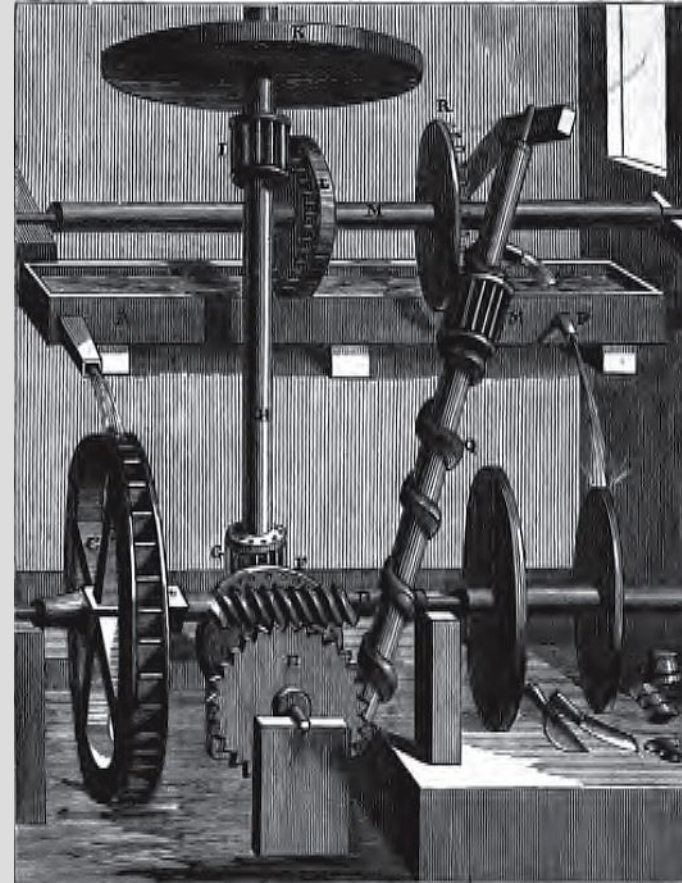
**prescribed laws and taxations to regulate gambling.**



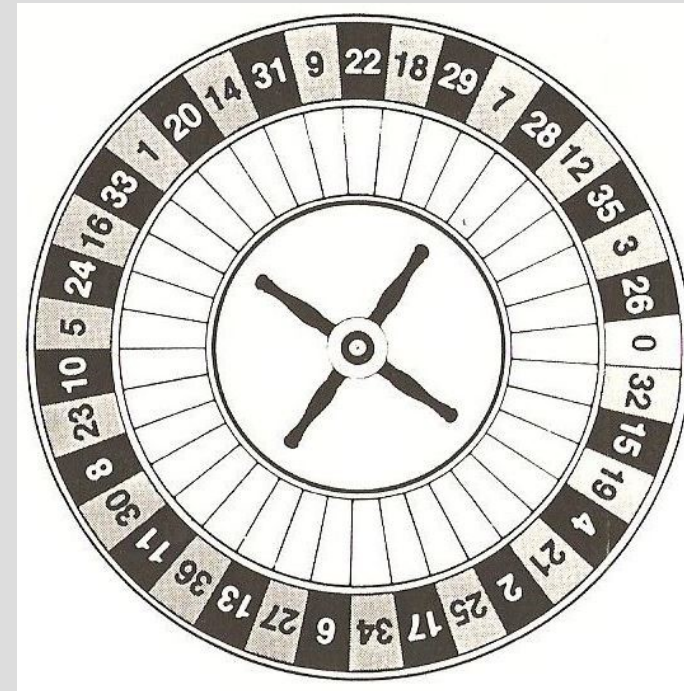
**In 1650 Blaise Pascal, who introduced the computer in the form of his mechanical calculator**



## Designed perpetual motion experiment



## That lead the way to the Roulette



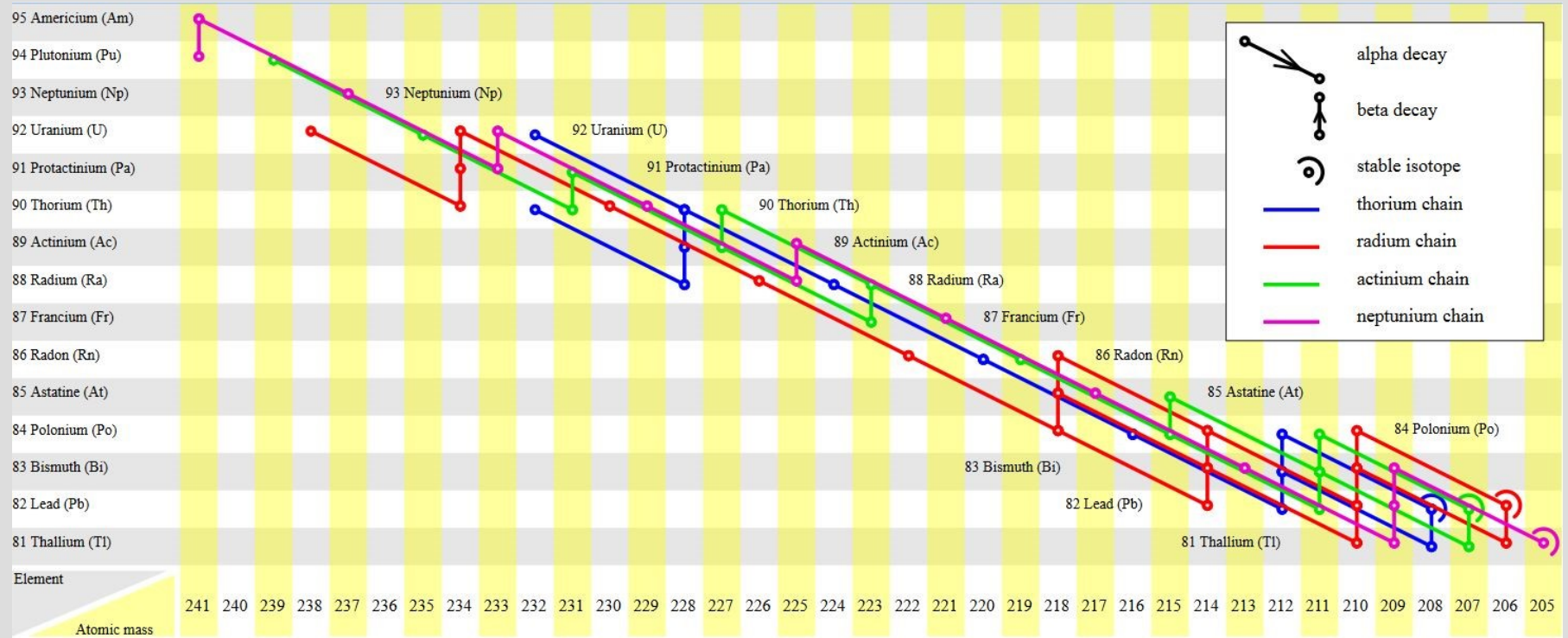
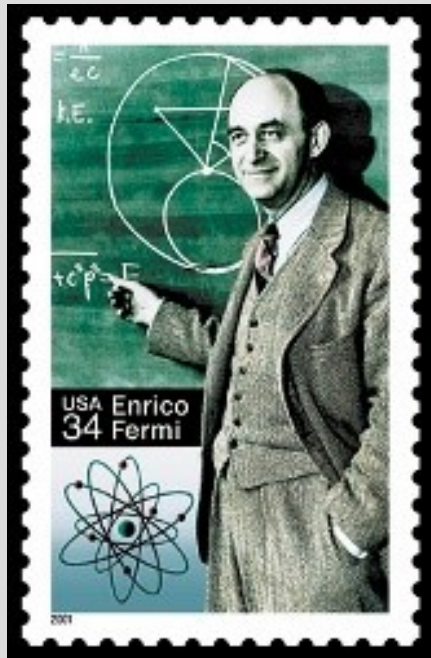


**Casino de Monte-Carlo**  
**Monaco - MC 98000**





In 1930



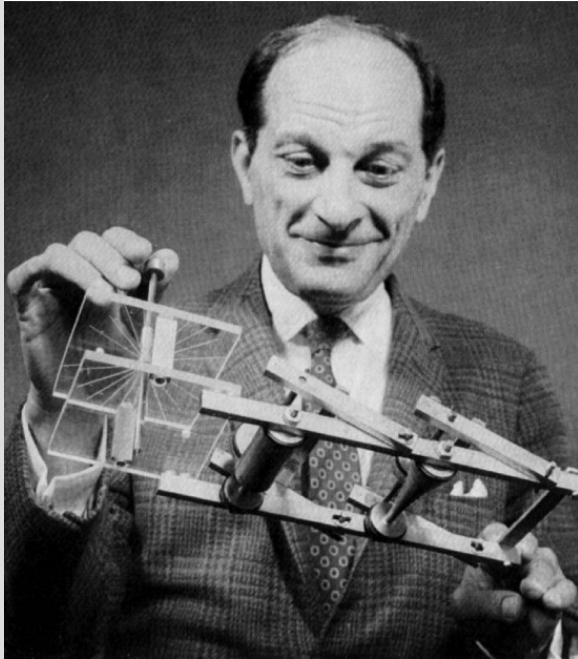
### FERMIAC The Monte Carlo trolley

statistical sampling techniques



### Random number generator

**In 1940**



Stan Ulam



**While playing solitaire during his recovery from a surgery, he had thought about playing hundreds of games to estimate statistically the **probability** of a successful outcome**

**This led to the idea of Monte Carlo Method!**

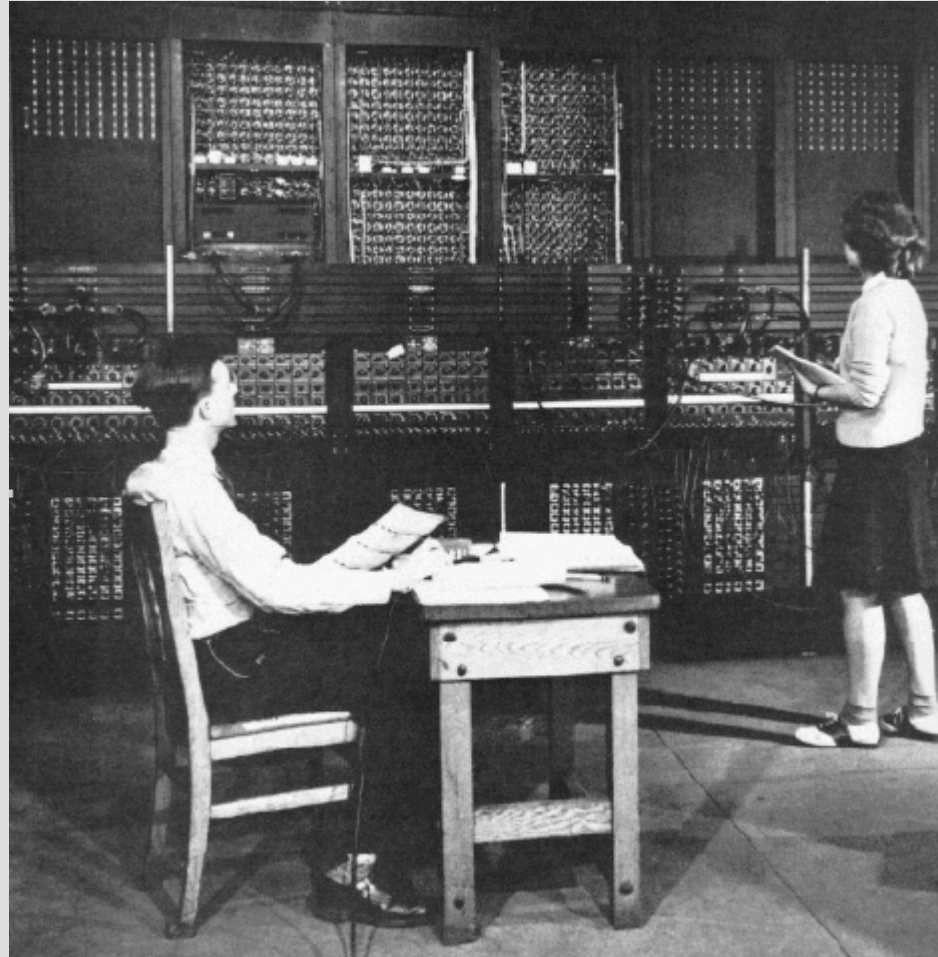


## ENIAC - first electronic general-purpose computer

**John von Neumann**



**Used Monte Carlo Method and employed random numbers to solve complicated problems.**



**Obtained random numbers from:**

- nuclear radioactivity;
- voltage fluctuation;
- Solar flare and

**stored in punch cards.**

**But reading from punch card was very slow!**

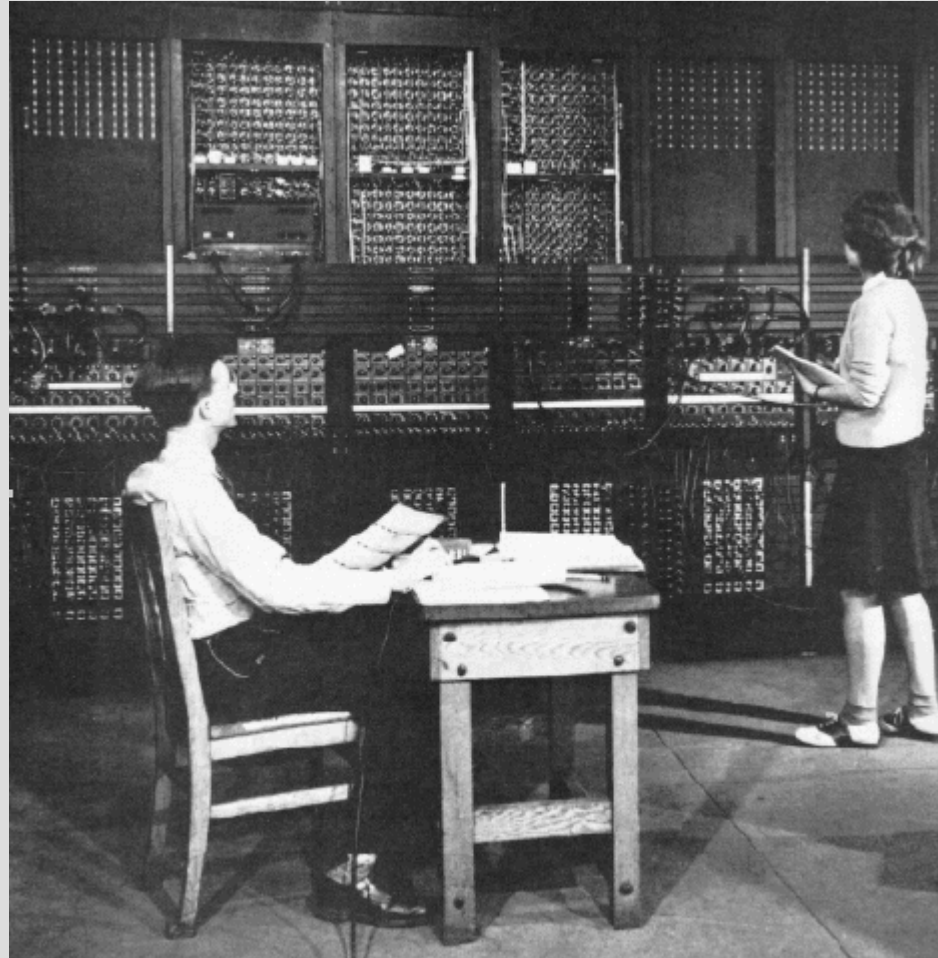


## ENIAC - first electronic general-purpose computer

**John von Neumann**



**Used Monte Carlo Method and employed random numbers to solve complicated problems.**



**So, he developed pseudo-random numbers, using the 13<sup>th</sup> century mid-square method**

**Let, Seed  $x_0 = 0.7891$ , then**

$$x_0^2 = 0.62 \text{ 2678 } 81 \\ \Rightarrow x_1 = 0.2678$$

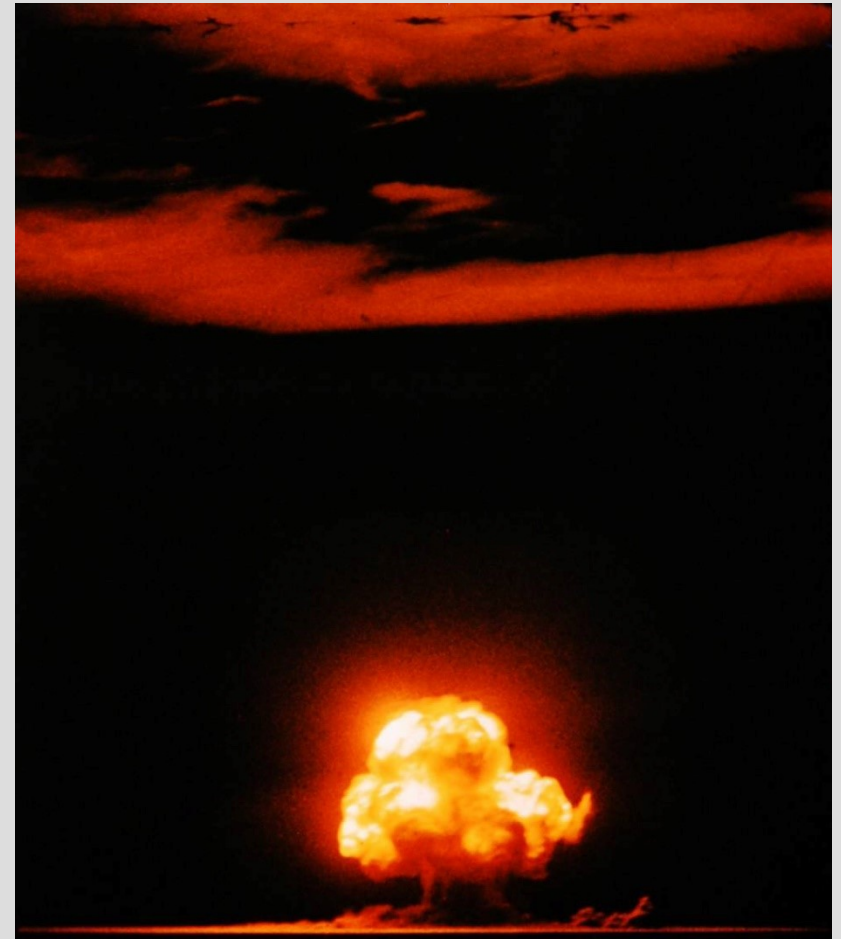
$$x_1^2 = 0.07 \text{ 1716 } 84 \\ \Rightarrow x_2 = 0.1716$$

$$x_2^2 = 0.02 \text{ 9446 } 56 \\ \Rightarrow x_3 = 0.9446$$

**"Any one who considers arithmetical methods of producing random digits is, of course, in a state of sin."**

**He applied Monte Carlo Methods and**

**John von Neumann**





He applied Monte Carlo Methods and

John von Neumann

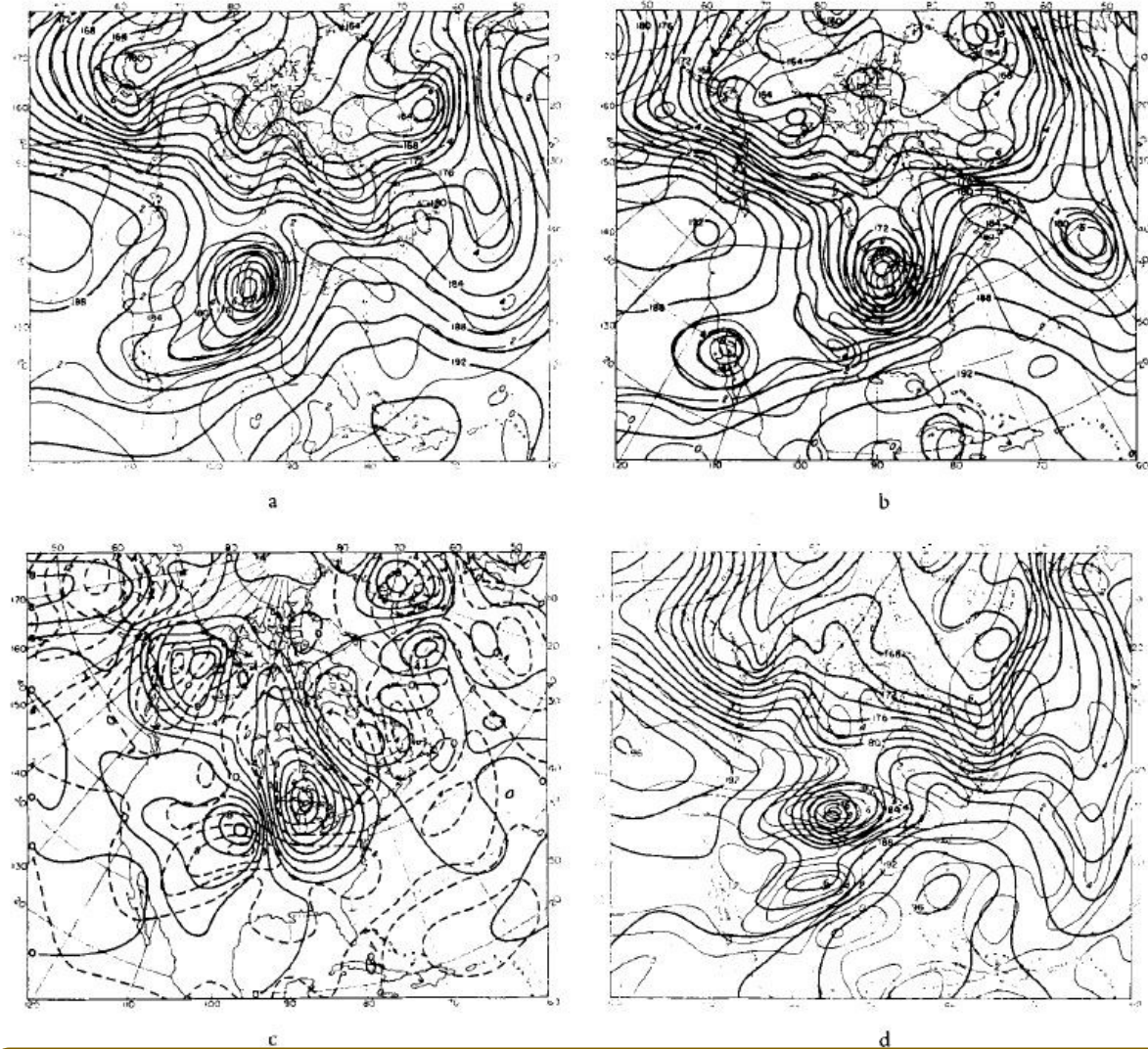
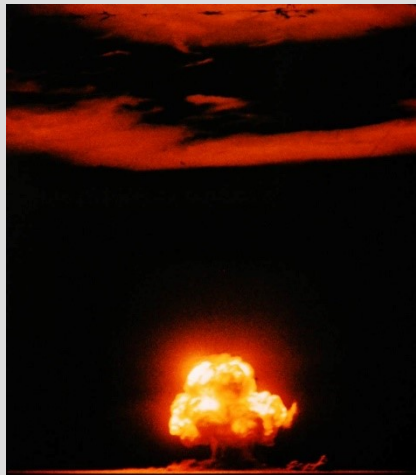
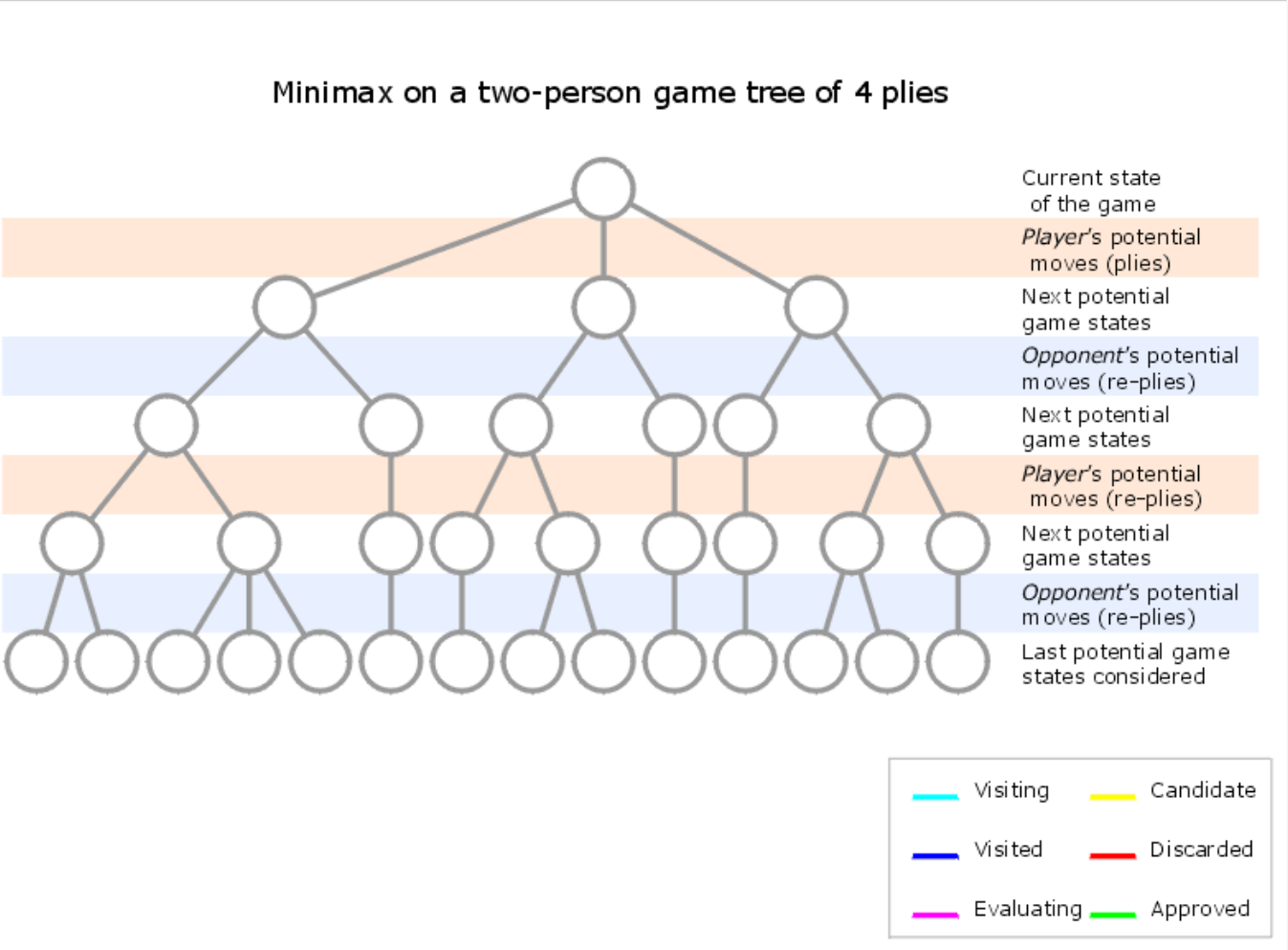
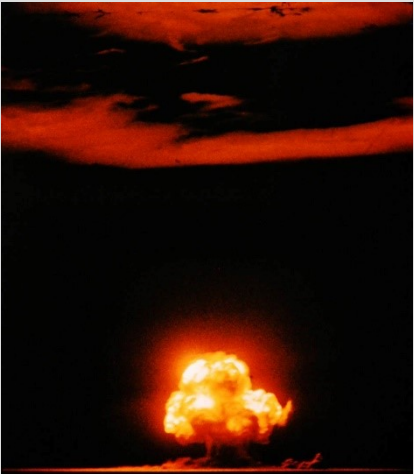
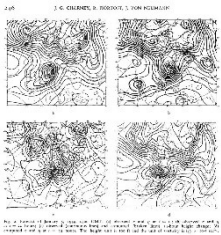


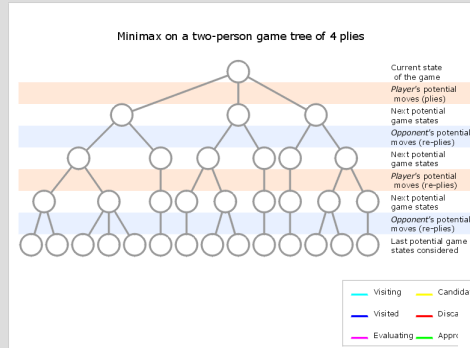
Fig. 2. Forecast of January 5, 1949, 0300 GMT: (a) observed  $z$  and  $\eta$  at  $t = 0$ ; (b) observed  $z$  and  $\eta$  at  $t = 24$  hours; (c) observed (continuous lines) and computed (broken lines) 24-hour height change; (d) computed  $z$  and  $\eta$  at  $t = 24$  hours. The height unit is 100 ft and the unit of vorticity is  $1/3 \times 10^{-4} \text{ sec}^{-1}$ .

# He applied Monte Carlo Methods and

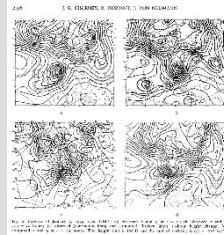
## John von Neumann



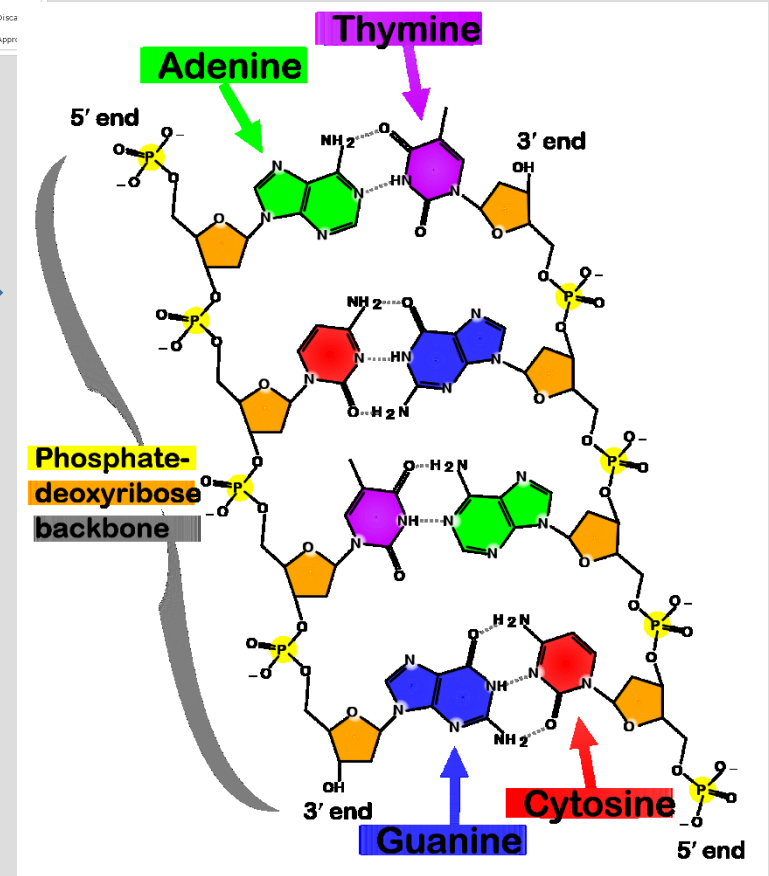
He applied Monte Carlo Methods and



John von Neumann

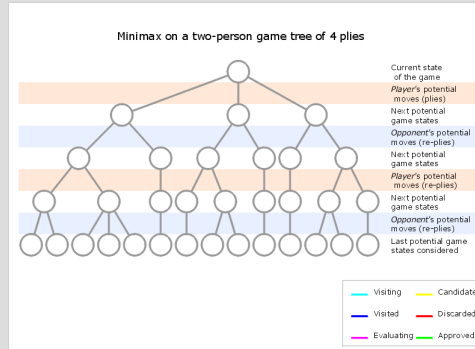


replicators →

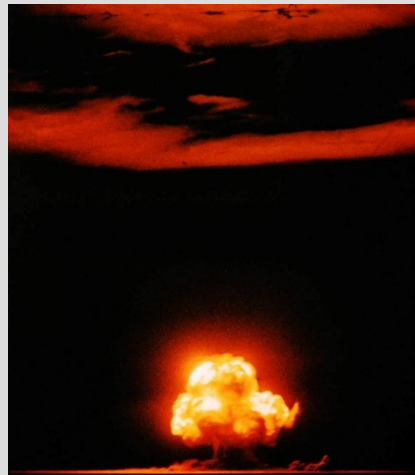
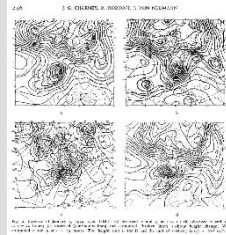




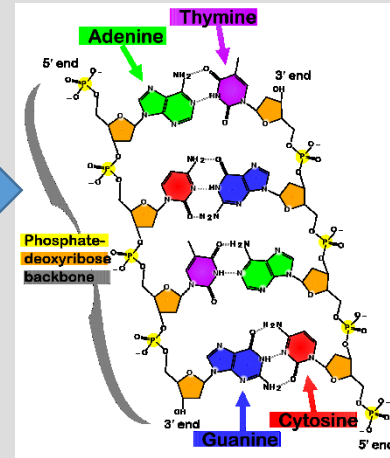
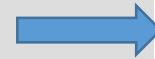
He applied Monte Carlo Methods and



John von Neumann



replicators



```

0 00 00-6D 73 62 6C      msbl
0 6A 75-73 74 20 77     ast.exe I just w
9 20 4C-4F 56 45 20     ant to say LOVE
0 62 69-6C 6C 79 20     YOU SAN!! billy
0 64 6F-20 79 6F 75     gates why do you
3 20 70-6F 73 73 69     make this possi
0 20 6D-61 6B 69 6E     ble ? Stop makin
E 64 20-66 69 78 20     g money and fix
7 61 72-65 21 21 00     your software!!
0 00 00-7F 00 00 00     ⚡ ⚡▶ H Δ
0 00 00-01 00 01 00     ⚡_⚡_  ⊙ ⊙ ⊙
0 00 00-00 00 00 46     á⊙ L ⊙ F
C C9 11-9F E8 08 00     ◆|èèù-Γ-fp□
0 00 03-10 00 00 00     +▶H' ⊙ ⚡▶ ⊙▶
3 00 00-01 00 04 00     p⚡ 0̄ ⚡▶ ⊙▶
    
```

**In 1957**

## **Fortran (Formula Translating System)**

Multiplicative Congruential Generator (MCG)

$$X_n = (aX_{n-1}) \bmod m$$

```
RANDOM = MOD(A*SEED,M)  
PRINT*, RANDOM  
SEED = RANDOM
```

Linear congruential generator

$$X_n = (aX_{n-1} + b) \bmod m$$

In 1972

C

```
static unsigned long int next = 1;

int rand(void) // RAND_MAX assumed to be 32767
{
    static const unsigned long int a = 1103515245;
    static const unsigned short b = 12345;
    next = next * a + b;
    return (unsigned int)(next/65536) % 32768;
}

void srand(unsigned int seed)
{
    next = seed;
}
```



In 1972

C

```
static unsigned long int next = 1;

int rand(void) // RAND_MAX assumed to be 32767
{
    static const unsigned long int a = 1103515245;
    static const unsigned short b = 12345;
    next = next * a + b;
    return (unsigned int)(next/65536) % 32768;
}

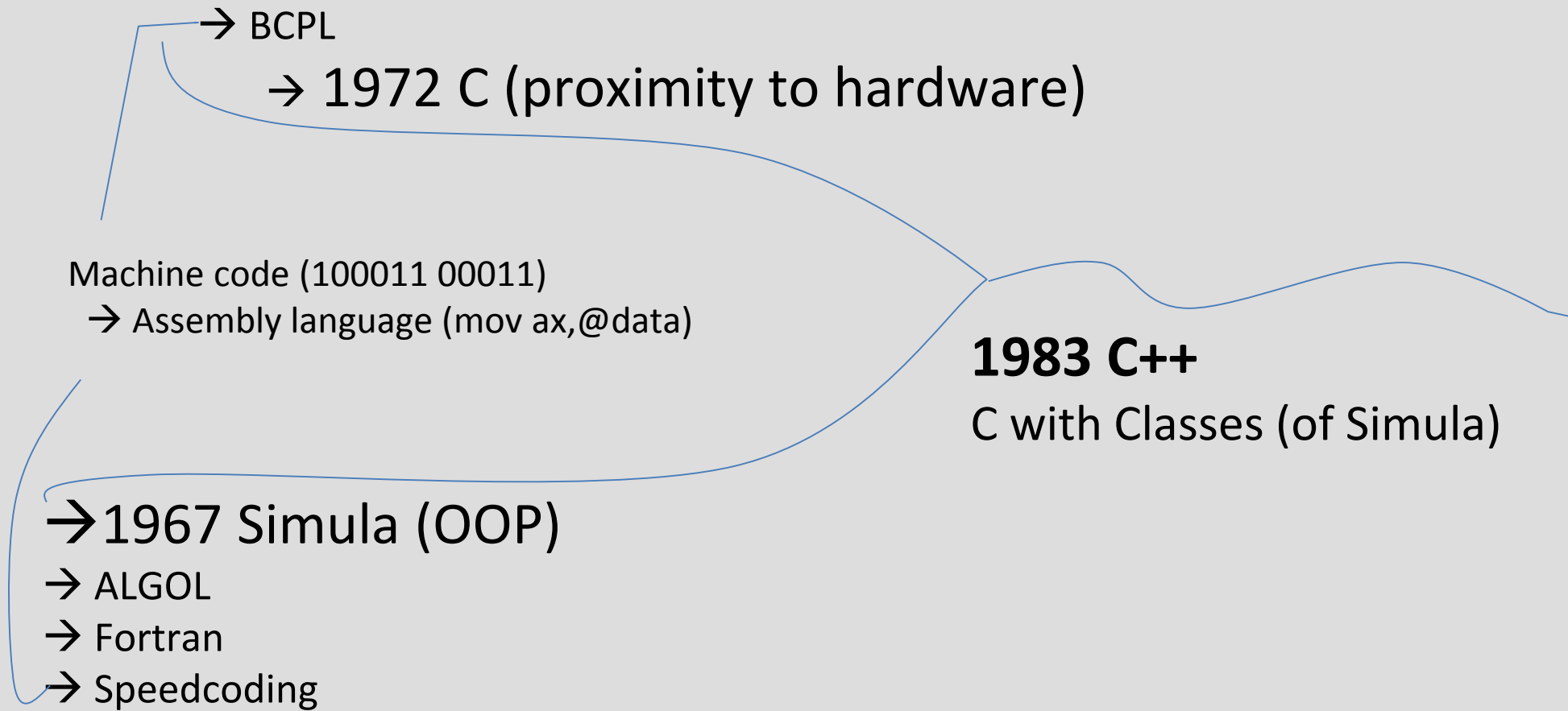
void srand(unsigned int seed)
{
    next = seed;
}
```

```
#include <stdlib>
#include <stdio>
#include <time>

int main()
{
    srand(time(NULL));
    printf("Random numbers:\n");
    float random = 0;
    for (int i = 0; i < 10; ++i) {
        random = (float) rand()/RAND_MAX;
        printf("%f\n", random);
    }
}
```

Random numbers:

0.003143  
0.569353  
0.033021  
0.545427  
0.627430  
0.035096  
0.817377  
0.055635  
0.282266  
0.187628



In 1983

C++

```
int rand (void);
```

```
void srand (unsigned int seed);
```

```
#define RAND_MAX 32767
```

```
std::random_shuffle (data.begin(), data.end());
```

Initial data is {1, 2, 3, 4, 5, 6, 7, 8, 9, 10}

Shuffled data is {6, 10, 5, 2, 3, 7, 9, 8, 1, 4}



Random Numbers - Numberphile

 Numberphile  - 207 videos



328,229

 7,123  78

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**Random Numbers - Numberphile**  
<http://www.youtube.com/watch?v=SxP30euw3-0>





# Improvements to TRI's Facility for Random Number Generation

*Document #:* WG21/N1933 = J16/06-0003  
*Date:* 2006-02-23  
*Revises:* None  
*Project:* Programming Language C++  
*Reference:* ISO/IEC IS 14882:2003(E)  
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*If the numbers are not random, they are at least higgledy-piggledy.*

— GEORGE MARSAGLIA

*I cannot do it without compters.*

— WILLIAM SHAKESPEARE



**In 2011**

**C++ 11**

|  
**<random>** (26.5 Random number generation N3797)

**Distribution(Engine)**

In 2011

C++ 11

`<random>` (26.5 Random number generation N3797)

Random = Distribution(Engine)

Engines:

`linear_congruential_engine`  
`subtract_with_carry_engine`  
`mersenne_twister_engine`

Engines Adaptors:

`discard_block_engine`  
`independent_bits_engine`  
`shuffle_order_engine`

True random number generator:

`random_device`

Distributions:

Uniform distributions  
Normal distributions  
Bernoulli distributions  
Rate-based distributions  
Piecewise distributions  
Canonical numbers

## linear\_congruential\_engine

$$X_n = (aX_{n-1} + b) \bmod m$$

`minstd_rand0`:  $a = 16807; b = 0; m = 2,147,483,647$

`minstd_rand`:  $a = 48271; b = 0; m = 2,147,483,647$

## linear\_congruential\_engine

$$X_n = (aX_{n-1} + b) \bmod m$$

`minstd_rand0`:  $a = 16807; b = 0; m = \mathbf{2, 147, 483, 647}$

`minstd_rand`:  $a = 48271; b = 0; m = \mathbf{2, 147, 483, 647}$

## subtract\_with\_carry\_engine

1991 George Marsaglia and Arif Zaman

Linear Congruential algorithm  $\Rightarrow X_n = (aX_{n-1} + b) \bmod m = f(X_{n-1})$

Lagged Fibonacci algorithm  $\Rightarrow f(X_{n-1}, X_{n-2}) \Rightarrow f(X_{n-S}, X_{n-R});$  where,  $S < R < 0$

$$X_n = (X_{n-S} - X_{n-R} - cy_{n-1}) \bmod m$$

where,  $cy_n = (X_{n-S} - X_{n-R} - cy_{n-1} < 0) ? 1 : 0;$

**ranlux24\_base:** 24-bit number  $S = 10; R = 24;$

**ranlux48\_base:** 48-bit number  $S = 5; R = 12;$

## mersenne\_twister\_engine

1997 Makoto Matsumoto and Takuji Nishimura  
“Twisted Generalized Feedback Shift Register”

Period length = Mersenne prime =  $2^{19937} - 1$

MT19937 uses a 32-bit word length

MT19937-64 uses a 64-bit word length

## random\_device

Generates random numbers from hardware where available

```
CRTIMP2_PURE unsigned int __CLRCALL_PURE_OR_CDECL _Random_device();
```

```
unsigned int operator()()  
{  
    return (_Random_device());  
}
```

```
std::random_device rd;
```

```
std::default_random_engine e1(rd());
```

*Required behaviour:* The 10000<sup>th</sup> consecutive invocation of a default-constructed object of type mt19937 shall produce the value 4123659995.

```
void my_random_generator::check_mt19937()
{
    mt19937 engine;
    static long long random_number = 0;

    for(int i =0; i != 9999; ++i) engine();

    random_number = engine();

    // If the implementation is correct then the 10000th consecutive
    // invocation of a default-constructed object of type mt19937
    // shall produce the value 4,123,659,995, ref. C++11 ISO statement.

    if(random_number == 4123659995)
        cout    << "\n  Note:\n\t The pseudorandom number generator\n\t "
                << "Mersenne twister: MT19937 has been tested\n\t and "
                << "it shows it is implemented properly.\n";
    else
        cout    << "\nWarning:\n\t "
                << "The pseudorandom number generator\n\t "
                << "Mersenne twister: MT19937 has been "
                << "tested\n\t and it shows it is NOT "
                << "implemented properly.\n";
}
```



```
// A Uniform Distribution based on default_random_engine:
```

```
// Using Bind function:
```

```
auto dist = bind(uniform_real_distribution<double>{0.0, 1.0}, default_random_engine{});
```

```
Random = dist();
```

```

class uniform_dist {

public:

    double operator()() { return uniform(engine); }

    uniform_dist() :uniform{ 0.0, 1.0 } {}

    void discard(unsigned long long z) { engine.discard(z); }

    void discard_distribution(unsigned long long z)
    {
        for (auto i = z; i != 0; --i)
            uniform(engine);
    }

    uniform_dist(double low, double high) : uniform(low, high) {}

private:

    default_random_engine engine;

    uniform_real_distribution <double> uniform;

};

```

```

// A Normal distribution based on
// Mersenne Twister engine:

class normal_dist {
public:
    double operator()() { return normal(engine); }

    normal_dist() :normal {0.0, 1.0} {}

    void discard(unsigned long long z) { engine.discard(z); }

    void discard_distribution(unsigned long long z)
    {
        for (auto i = z; i != 0; --i)
            normal(engine);
    }

    normal_dist(double mean, double std_dev) : normal( mean, std_dev ) {}

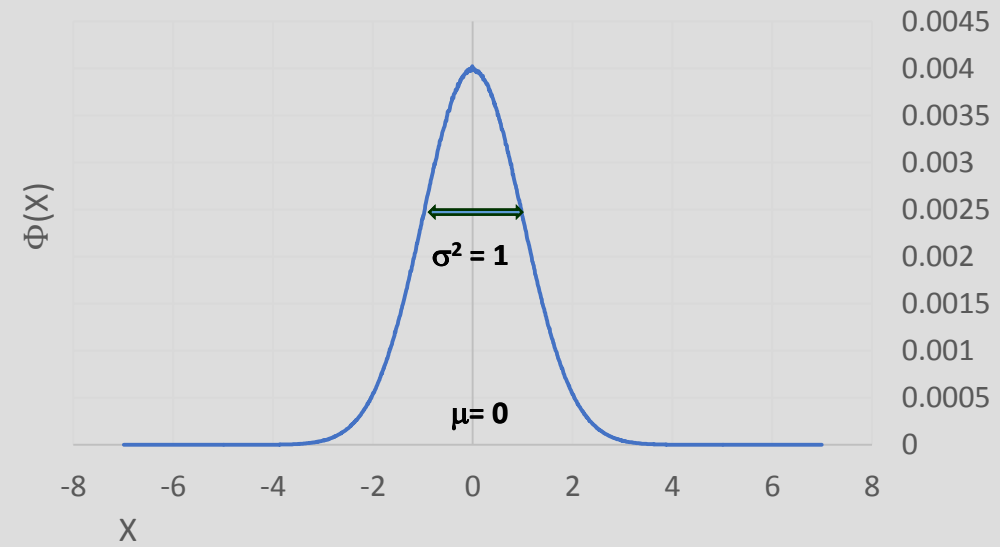
private:

    mt19937 engine;

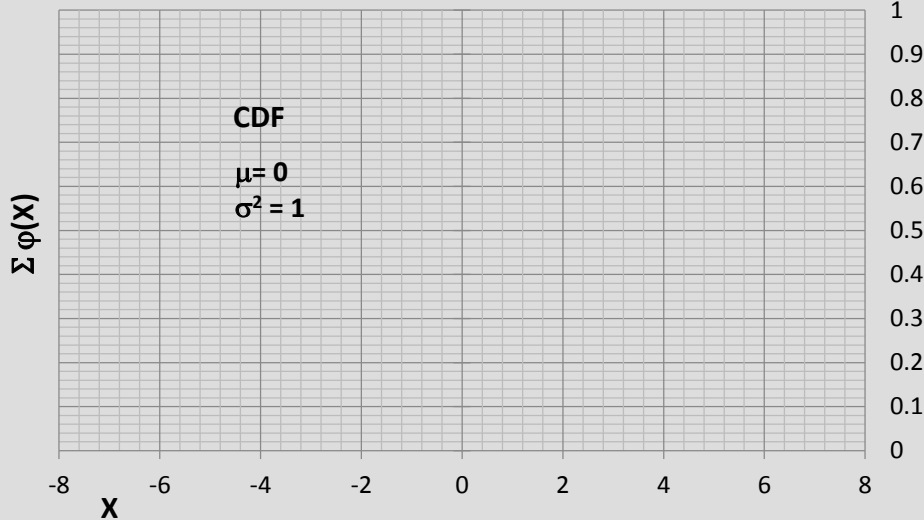
    normal_distribution<double> normal;
};

```

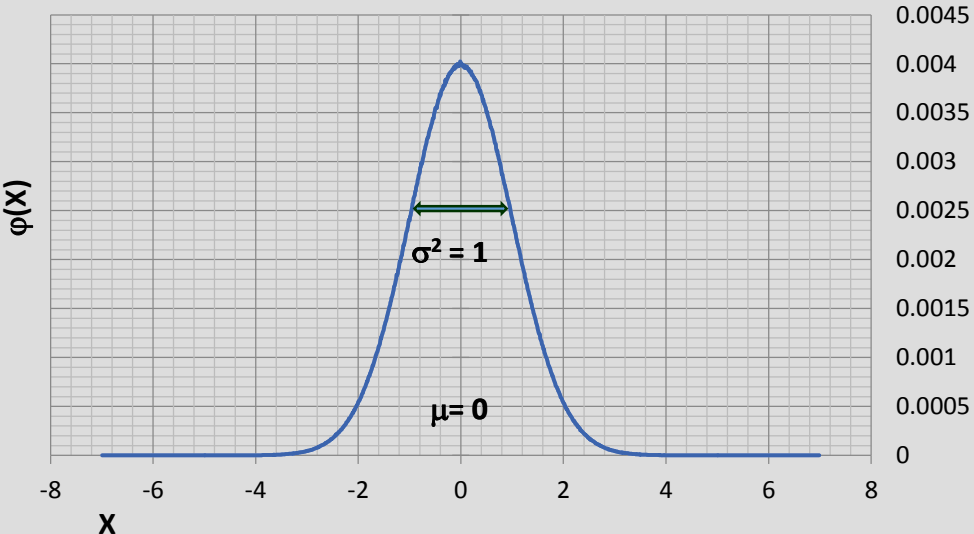
## Normal distribution



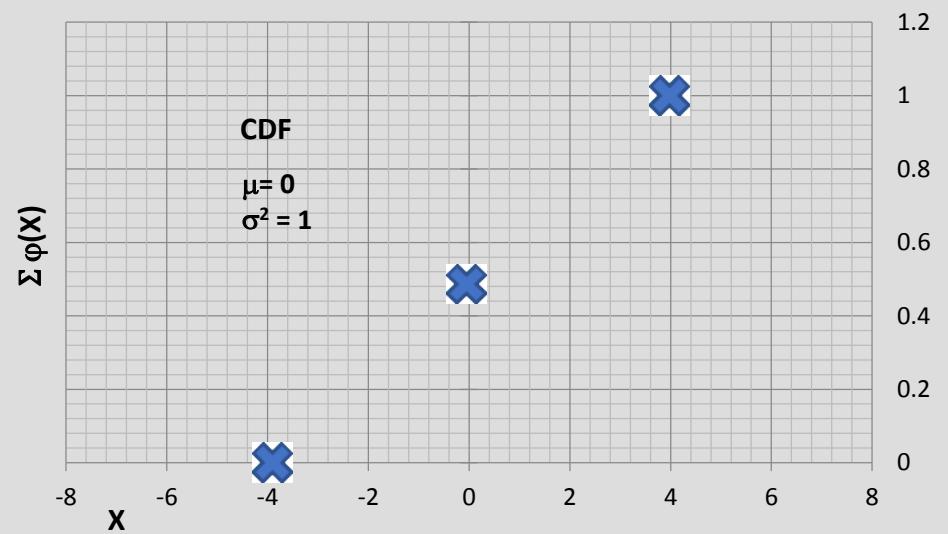
Cumulative normal distribution



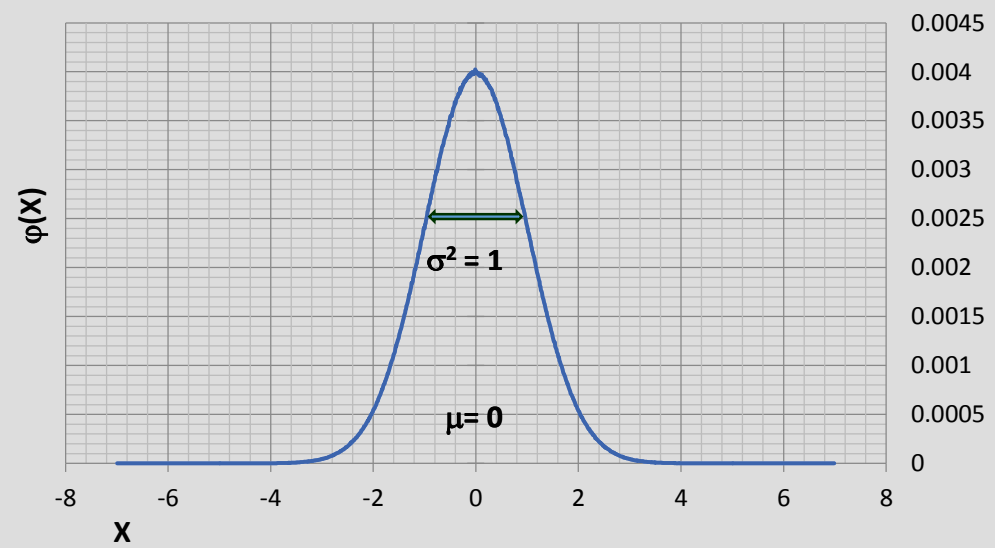
Probability normal distribution



Cumulative normal distribution

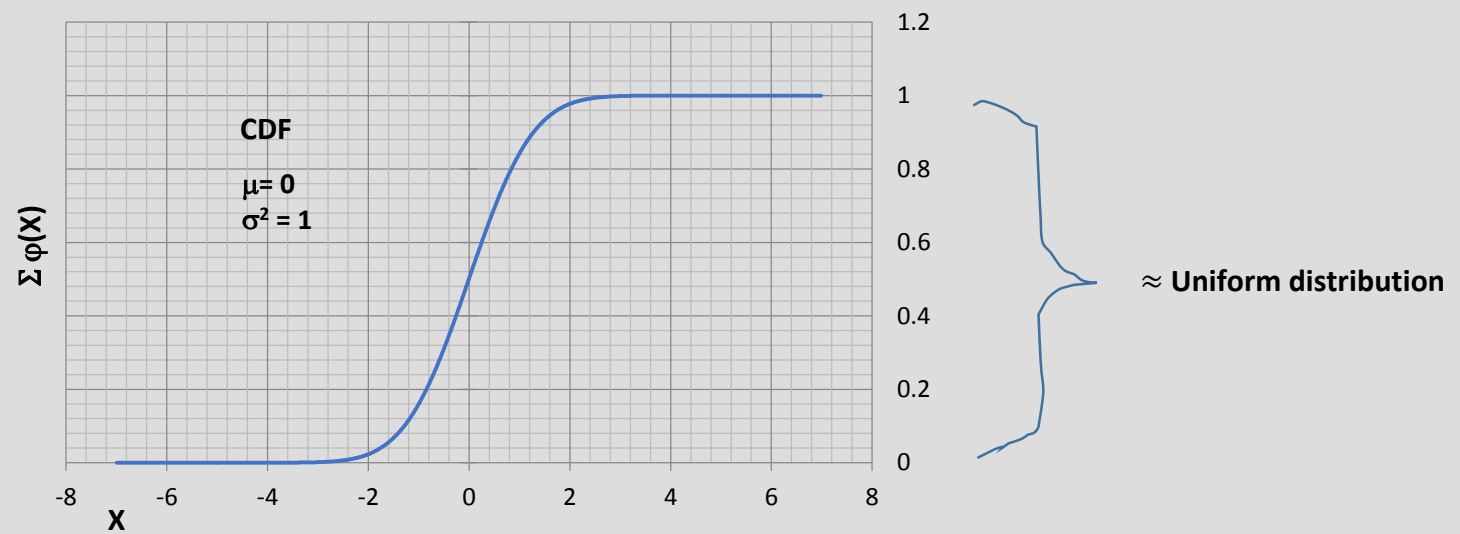


Probability normal distribution

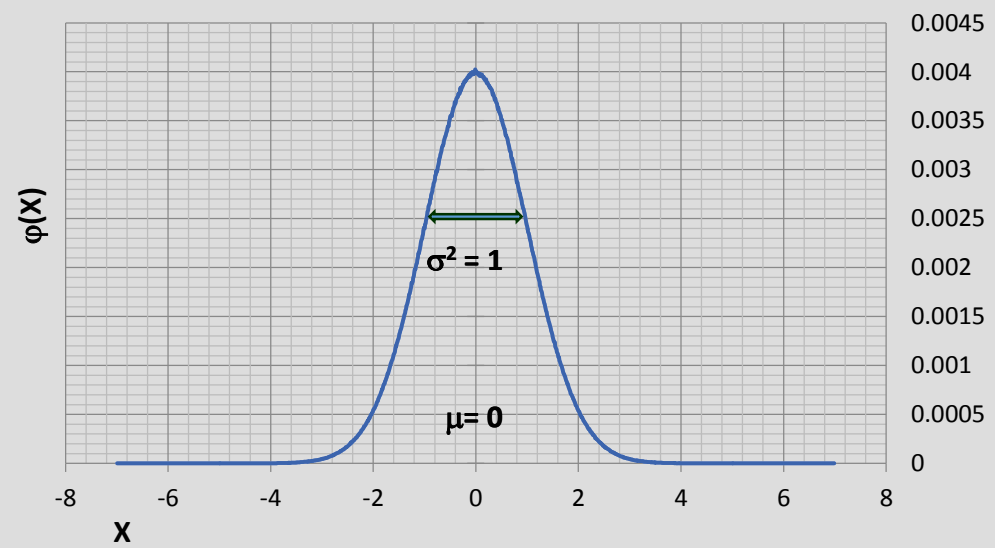




Cumulative normal distribution



Probability normal distribution



Pseudo-code algorithm for rational approximation

The algorithm below assumes p is the input and x is the output.

Coefficients in rational approximations.

```
a(1) <- -3.969683028665376e+01
a(2) <- 2.209460984245205e+02
a(3) <- -2.759285104469687e+02
a(4) <- 1.383577518672690e+02
a(5) <- -3.066479806614716e+01
a(6) <- 2.506628277459239e+00
```

```
b(1) <- -5.447609879822406e+01
b(2) <- 1.615858368580409e+02
b(3) <- -1.556989798598866e+02
b(4) <- 6.680131188771972e+01
b(5) <- -1.328068155288572e+01
```

```
c(1) <- -7.784894002430293e-03
c(2) <- -3.223964580411365e-01
c(3) <- -2.400758277161838e+00
c(4) <- -2.549732539343734e+00
c(5) <- 4.374664141464968e+00
c(6) <- 2.938163982698783e+00
```

```
d(1) <- 7.784695709041462e-03
d(2) <- 3.224671290700398e-01
d(3) <- 2.445134137142996e+00
d(4) <- 3.754408661907416e+00
```

Define break-points.

```
p_low <- 0.02425
p_high <- 1 - p_low
```

Rational approximation for lower region.

```
if 0 < p < p_low
  q <- sqrt(-2*log(p))
  x <- (((((c(1)*q+c(2))*q+c(3))*q+c(4))*q+c(5))*q+c(6)) /
        (((d(1)*q+d(2))*q+d(3))*q+d(4))*q+1)
endif
```

Rational approximation for central region.

```
if p_low <= p <= p_high
  q <- p - 0.5
  r <- q*q
  x <- (((((a(1)*r+a(2))*r+a(3))*r+a(4))*r+a(5))*r+a(6))*q /
        (((b(1)*r+b(2))*r+b(3))*r+b(4))*r+b(5))*r+1)
endif
```

Rational approximation for upper region.

```
if p_high < p < 1
  q <- sqrt(-2*log(1-p))
  x <- -((((c(1)*q+c(2))*q+c(3))*q+c(4))*q+c(5))*q+c(6)) /
        (((d(1)*q+d(2))*q+d(3))*q+d(4))*q+1)
endif
```

**Please avoid coding random number generators or distributions!**

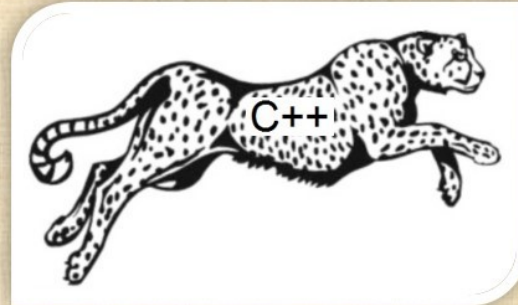
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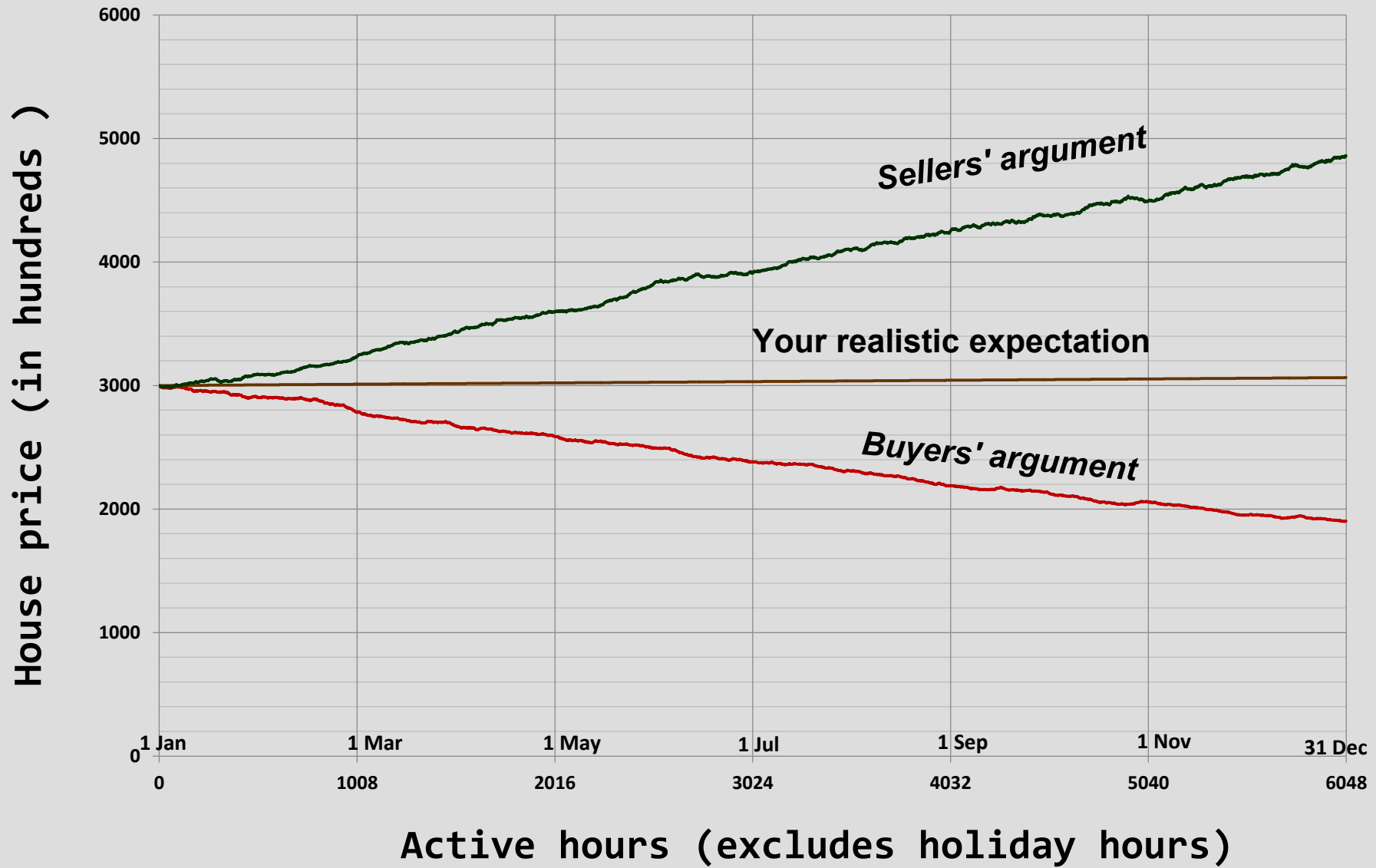


N.S.Pattabi Raman

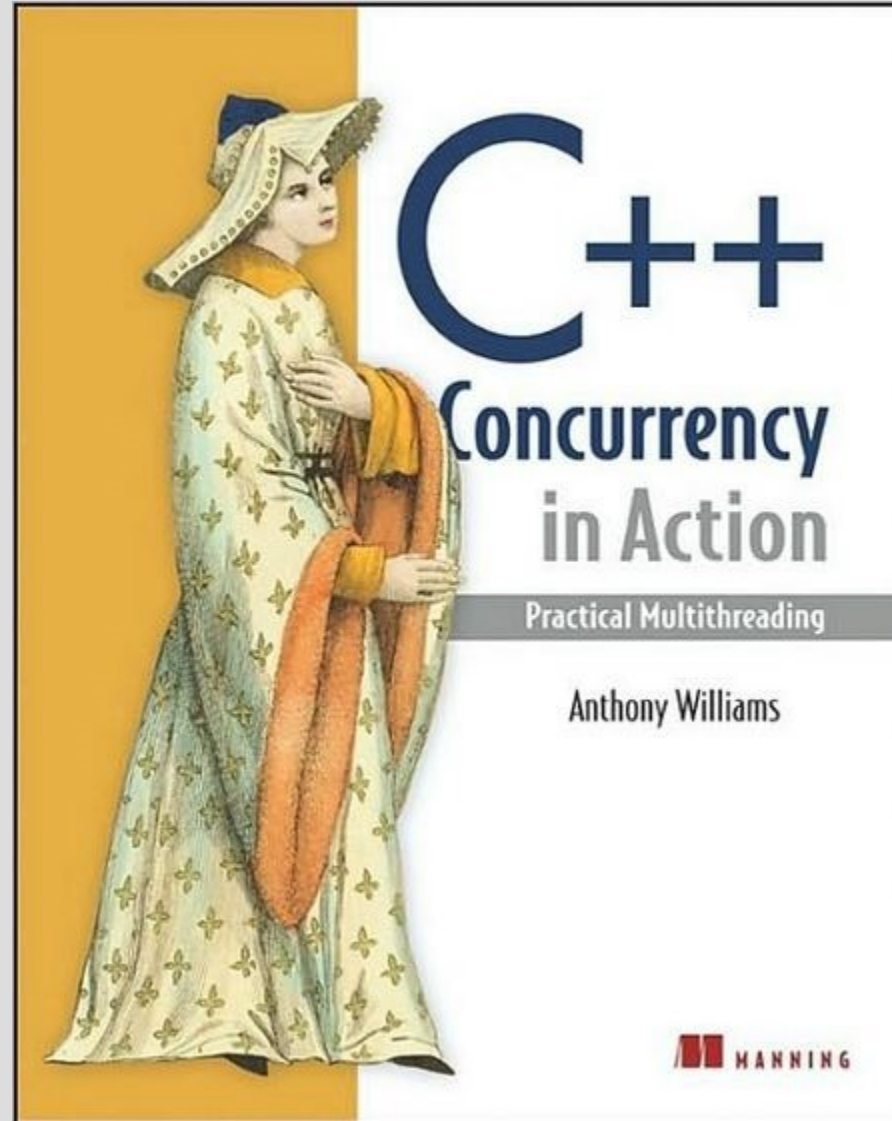
 [www.numericalsolution.co.uk](http://www.numericalsolution.co.uk)

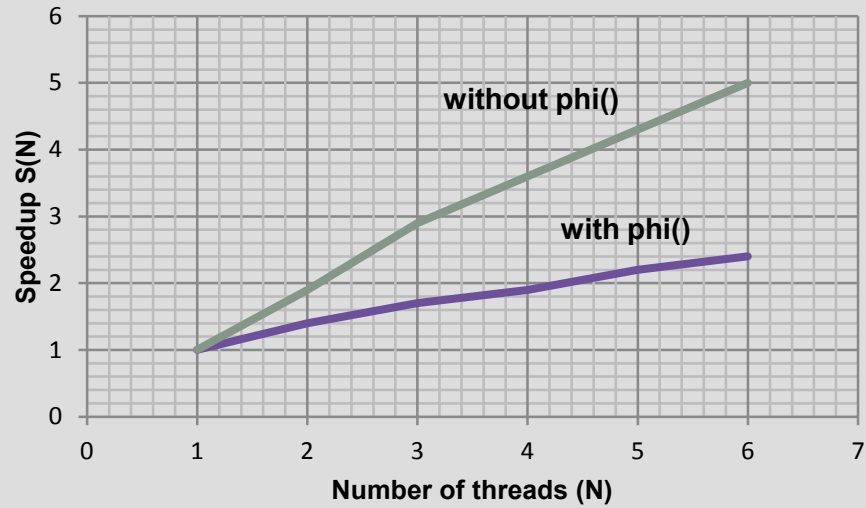
$$V_t = V_{t-dt} (1 + r \cdot dt + \text{sigma} \cdot \text{phi}() \cdot \sqrt{dt}),$$

```
for(i = 1; i < T; ++i) {  
    dX = phi()*sqrt_dt;  
    dS = S*(r_dt + sigma*dX);  
    S += dS;  
    data[i] = S;  
}
```

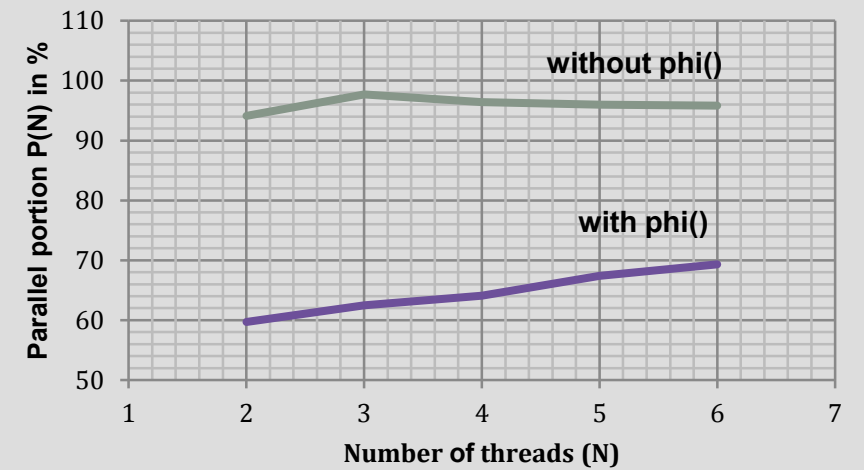




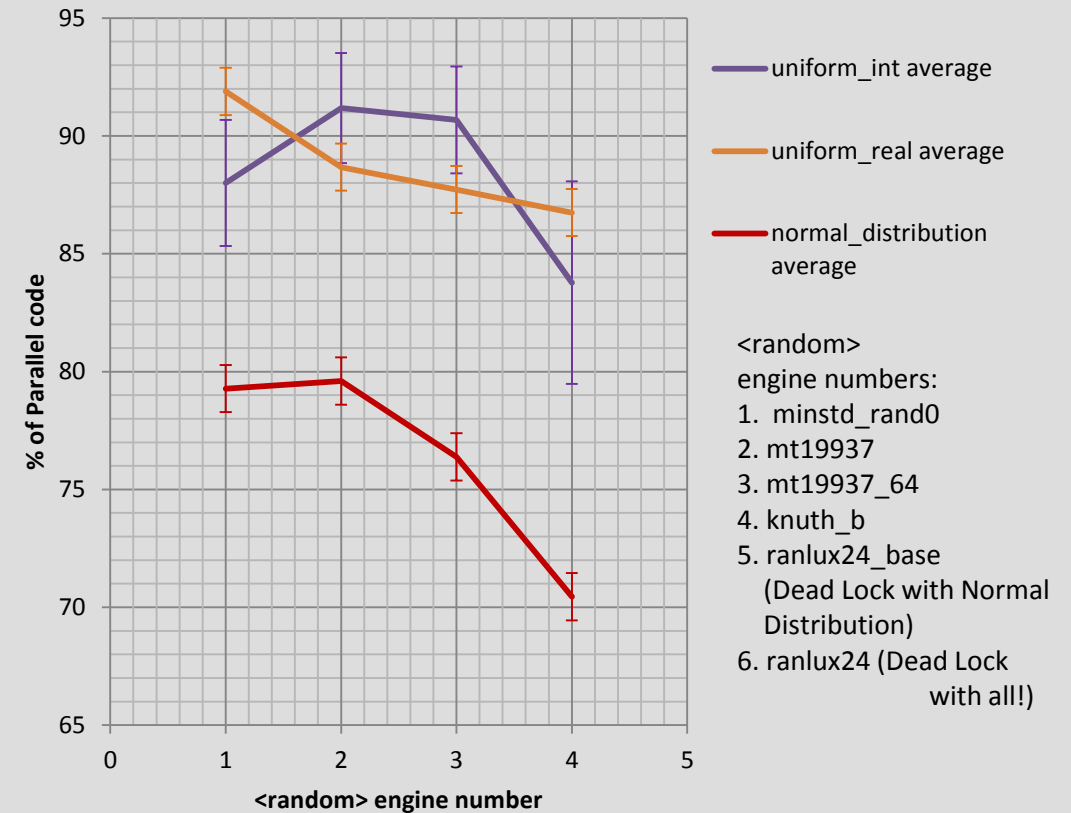




$$\text{Amdahl's law} \Rightarrow P = \frac{(1-S)N}{S(1-N)}$$



<random> engine	uniform_int		uniform_real		normal_distribution	
	average	stdev	average	stdev	average	stdev
1. Linear congruential: minstd_rand0	88.00	2.67	91.89	2.97	79.28	3.60
2. Mersenne twister: mt19937	91.18	2.34	88.67	3.47	79.60	2.61
3. Mersenne twister: mt19937_64	90.68	2.27	87.73	3.10	76.38	3.04
4. Shuffle order: knuth_b	83.77	4.29	86.75	6.12	70.45	5.71
5. Subtract with carry: ranlux24_base	88.09	2.14	83.62	4.74	Dead Lock!	
6. Discard block: ranlux24	Dead Lock!		Dead Lock!		Dead Lock!	



Document no: N3397=12-0087

Date: 2012-08-13

Project: Programming Language C++

Reply to: Roger Orr

[rogero@howzatt.demon.co.uk](mailto:rogero@howzatt.demon.co.uk)

## **Spring 2013 JTC1/SC22/WG21 C++ Standards Committee Meeting**

**Bristol, UK, April 15 – 20, 2013**

*(note: this is 6 days: Mon - Sat)*

The meeting venue and host hotel is the **Marriott Hotel, Bristol City Centre**.

2 Lower Castle Street, Old Market, Bristol, England BS1 3AD

<http://www.marriott.co.uk/hotels/travel/brsdt-bristol-marriott-hotel-city-centre/>

Thanks to:

Hans Boehm, Lawrence Crowl, Mike Giles, Peter Jäckel, Stephan T. Lavavej, Nick Maclaren  
Alisdair Meredith, Roger Orr, I.M. Sobol', Herb Sutter, Jonathan Wakely, Michael Wong and more

```
template<class UIntType, size_t w, ...>
class mersenne_twister_engine
{
public:
    ....
    ....
    ....
    explicit mersenne_twister_engine(result_type value = default_seed);
    template<class Sseq> explicit mersenne_twister_engine(Sseq& q);
    void seed(result_type value = default_seed);
    template<class Sseq> void seed(Sseq& q);

    // generating functions
    result_type operator()() const; // if const method then it would be safe for concurrency.
    void discard(unsigned long long z);
};
```

Thanks to:

Hans Boehm, Lawrence Crowl, Mike Giles, Peter Jäckel, Stephan T. Lavavej, Nick Maclaren  
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    // generating functions
    result_type operator()() const; // but it is not const method.
    void discard(unsigned long long z);
};
```



Thanks to:

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    void seed(result_type value = default_seed);
    template<class Sseq> void seed(Sseq& q);

    // generating functions
    result_type operator()(); // As it is not const method, it is not safe for concurrency!
    void discard(unsigned long long z);
};
```

Thanks to:

Hans Boehm, Lawrence Crowl, Mike Giles, Peter Jäckel, Stephan T. Lavavej, Nick Maclaren  
Alisdair Meredith, Roger Orr, I.M. Sobol', Herb Sutter, Jonathan Wakely, Michael Wong and more

- Declare random number generator as `thread_local`, then each thread can have independent copy of the random object.
- But, it will provide same set of numbers in all threads, so that is multiplication of same data, therefore, **that cannot add to statistics!**

Thanks to:

Hans Boehm, Lawrence Crowl, Mike Giles, Peter Jäckel, Stephan T. Lavavej, Nick Maclaren  
Alisdair Meredith, Roger Orr, I.M. Sobol', Herb Sutter, Jonathan Wakely, Michael Wong and more

- **Construct independent engines for each thread and set different range!**

```
// A Normal distribution based on  
// Mersenne Twister engine:
```

```
class normal_dist {  
public:
```

```
    double operator()() { return normal(engine); }
```

```
    normal_dist() :normal {0.0, 1.0} {}
```

```
{
```

```
    for (auto i = z; i != 0; --i)  
        normal(engine);
```

```
}
```

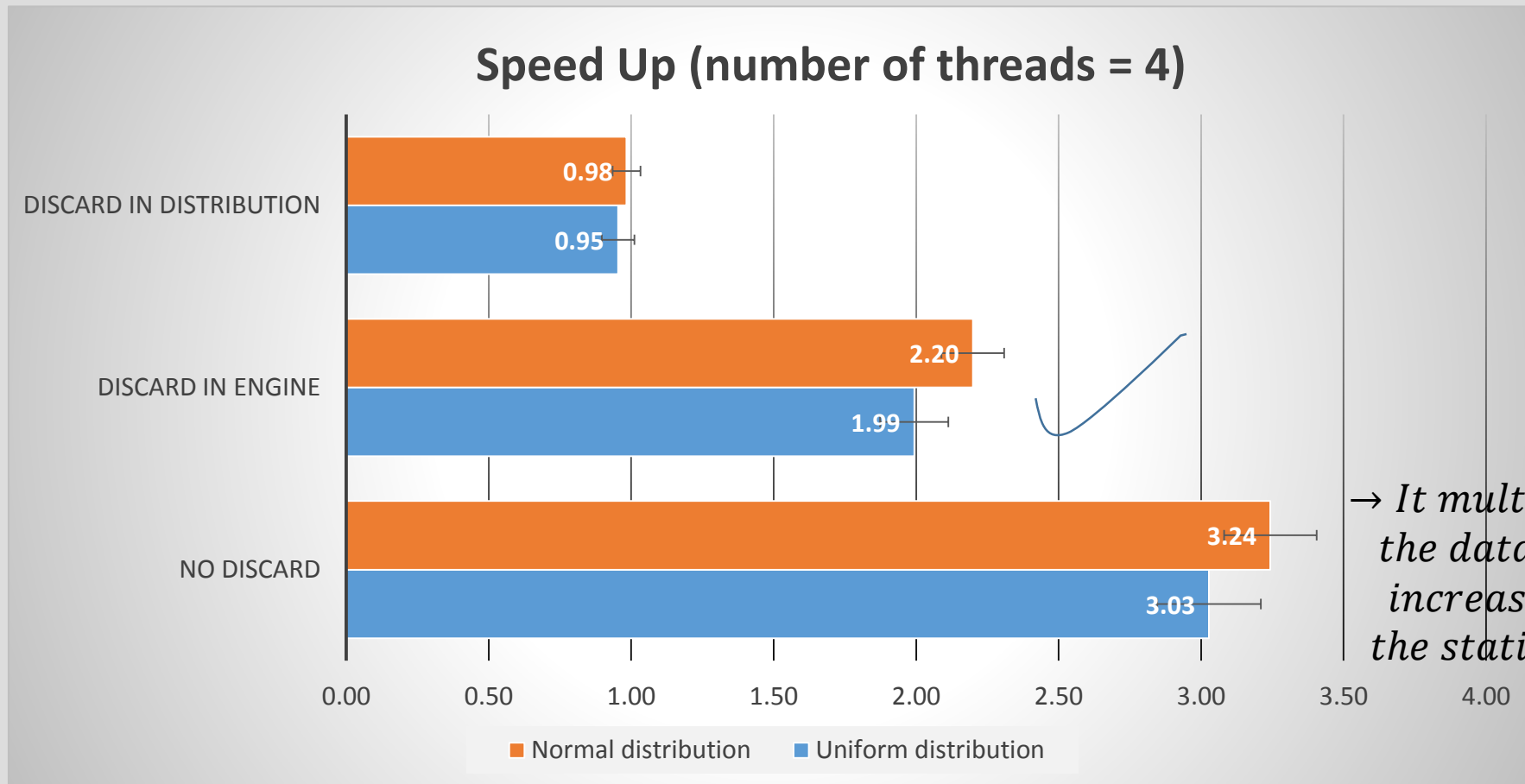
```
    normal_dist(double mean, double std_dev) : normal( mean, std_dev ) {}
```

```
private:
```

```
    mt19937 engine;
```

```
    normal_distribution<double> normal;
```

```
};
```



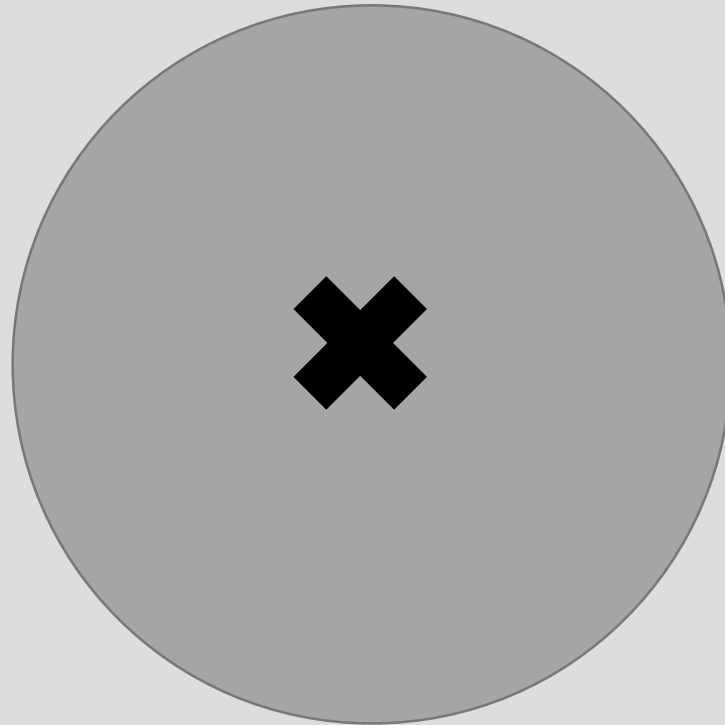
Complexity of 'discard(number)', i.e., performance time should be reduced, so number theoreticians can help!

# Quasi-Random Numbers

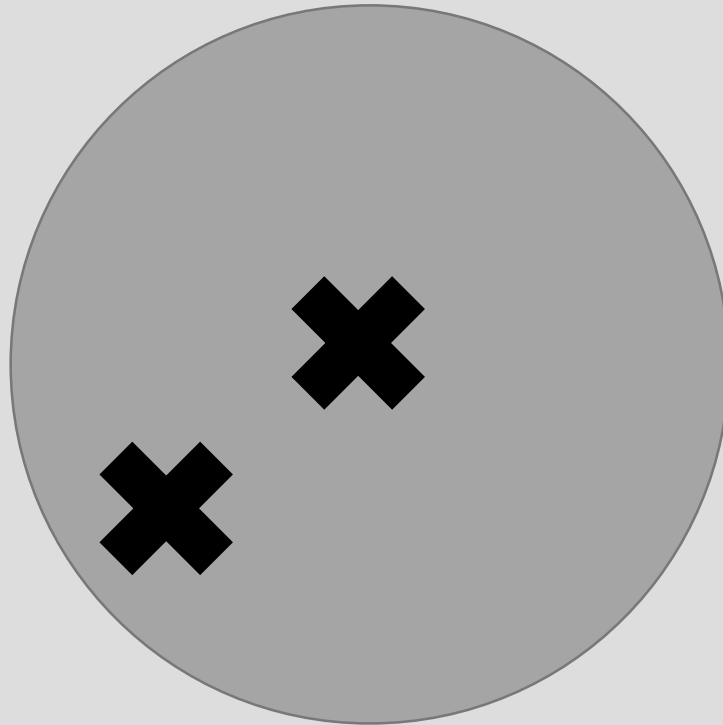
- What are they?
- How do they differ from Pseudo-random numbers?
- Where do they help?



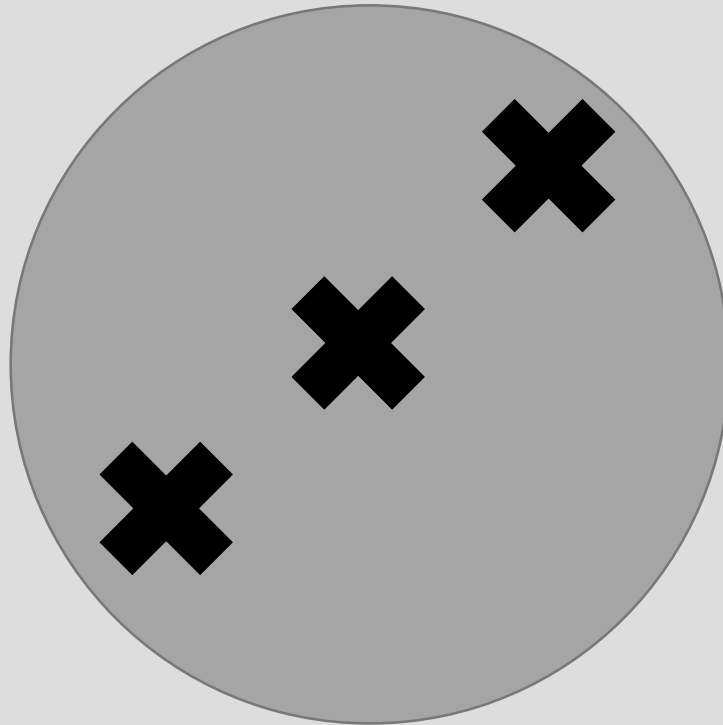
## Quasi-Random Numbers



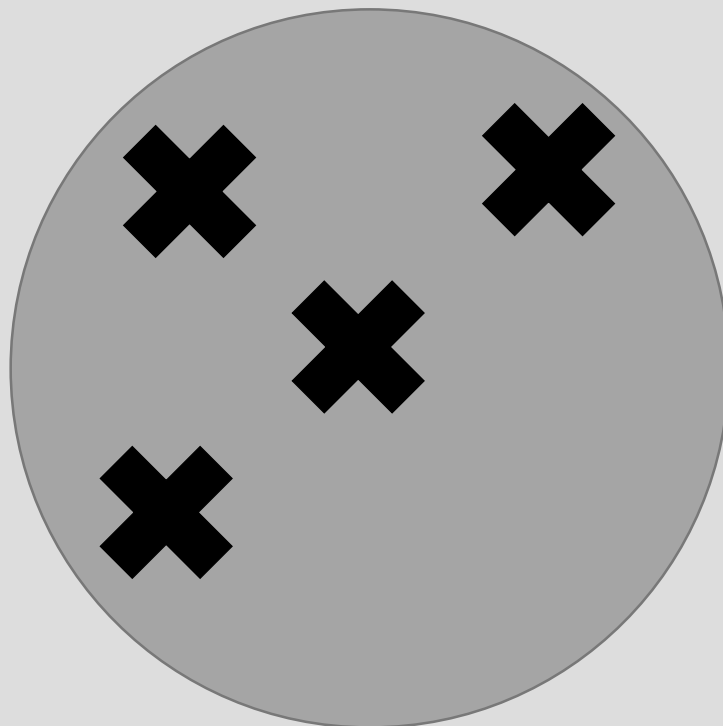
## Quasi-Random Numbers



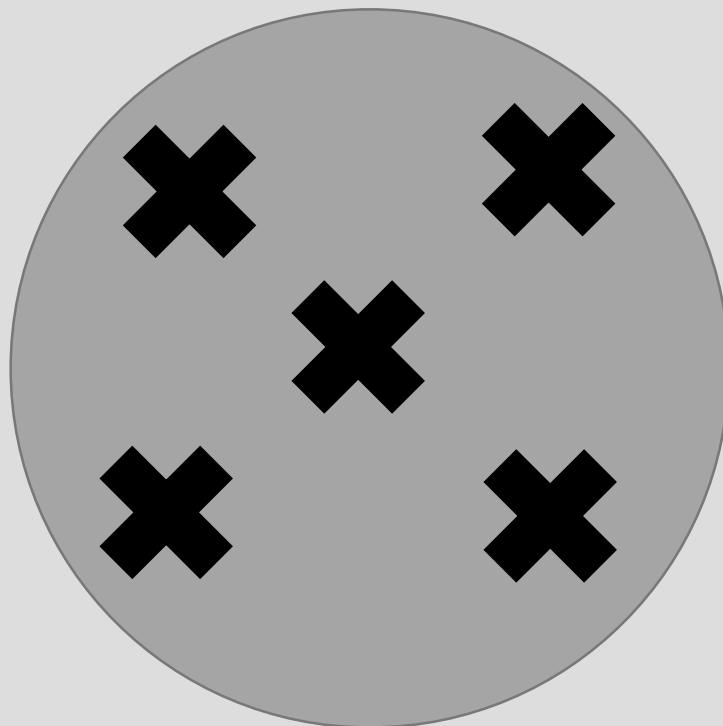
## Quasi-Random Numbers



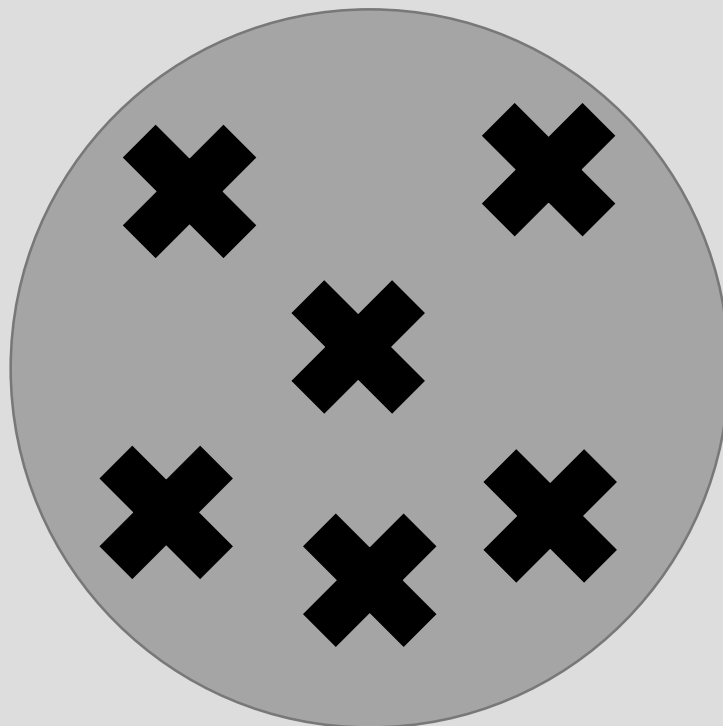
## Quasi-Random Numbers



## Quasi-Random Numbers



## Quasi-Random Numbers

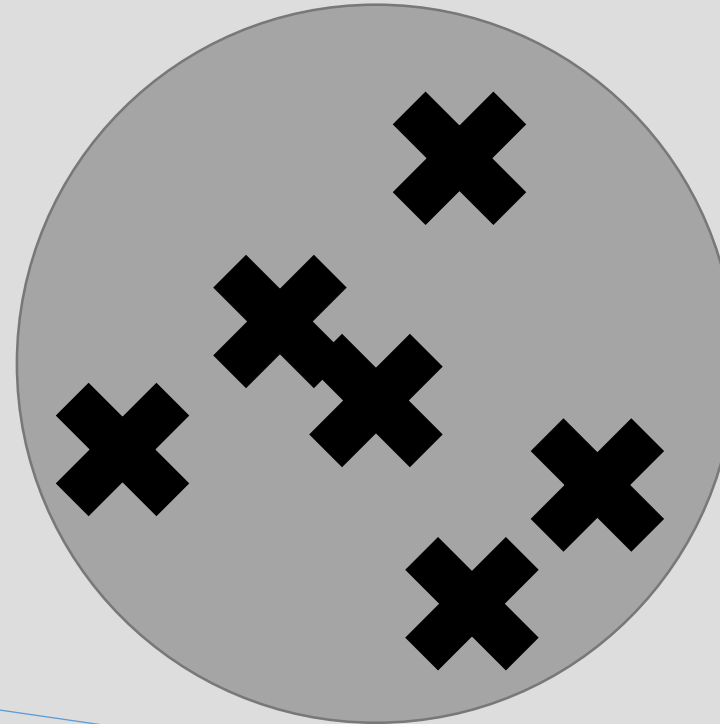
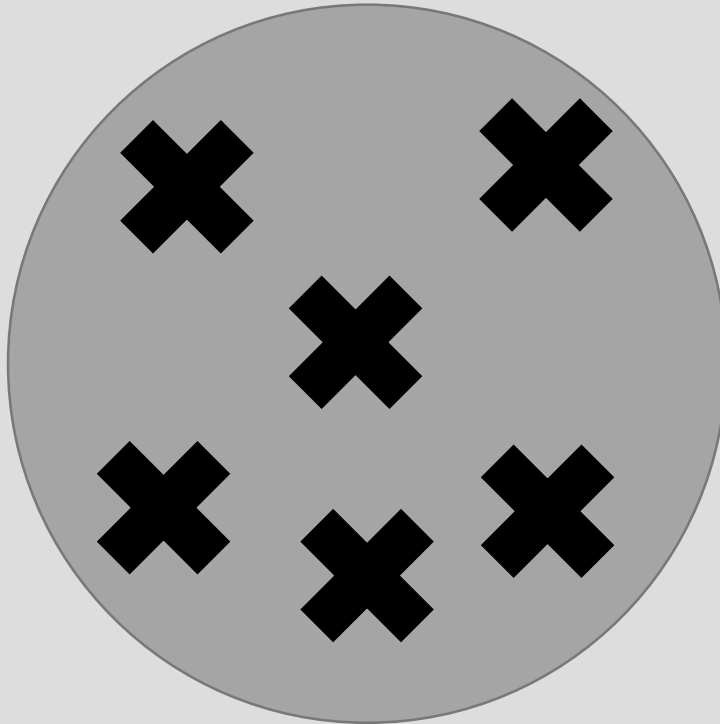


## Quasi-Random Numbers Low-discrepancy sequence

## Pseudo-Random Numbers

Linear congruential  
Subtract with carry  
Mersenne twister

Halton  
Niederreiter-Xing  
Sobol

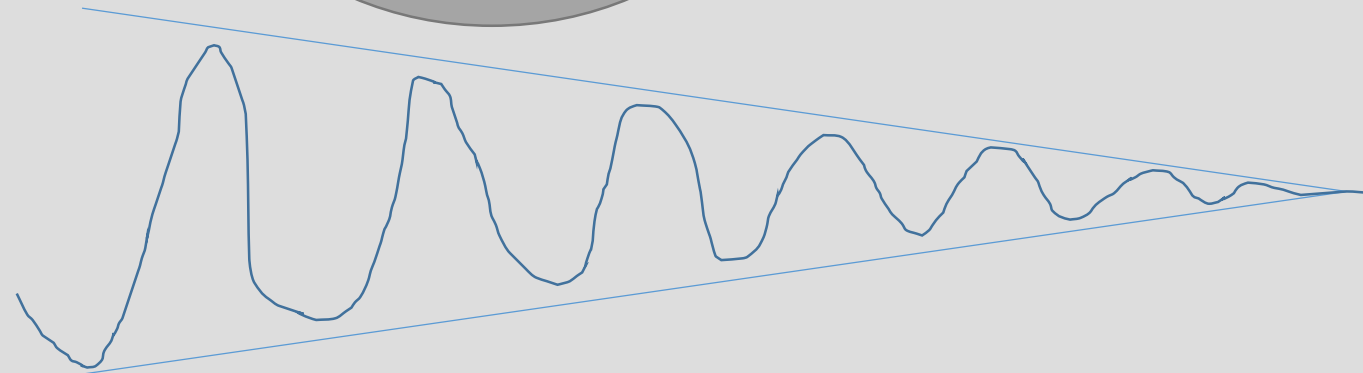
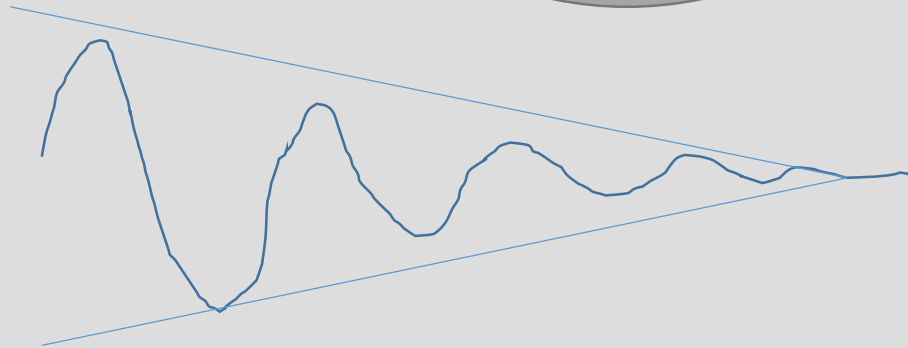


$$\epsilon \propto c(d) \frac{(\ln N)^d}{N}$$

$$\epsilon \propto \frac{1}{\sqrt{N}}$$

d is dimension, i.e.,  
d numbers of random  
numbers were estimated  
per iteration.

N is number of iterations.



## Quasi-Random Numbers Low-discrepancy sequence

## Pseudo-Random Numbers

Linear congruential  
Subtract with carry  
Mersenne twister

Halton

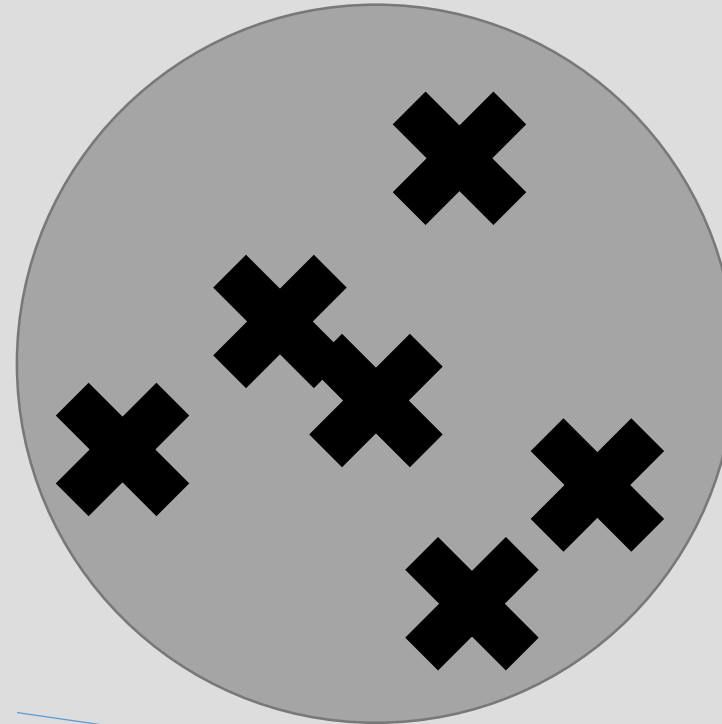
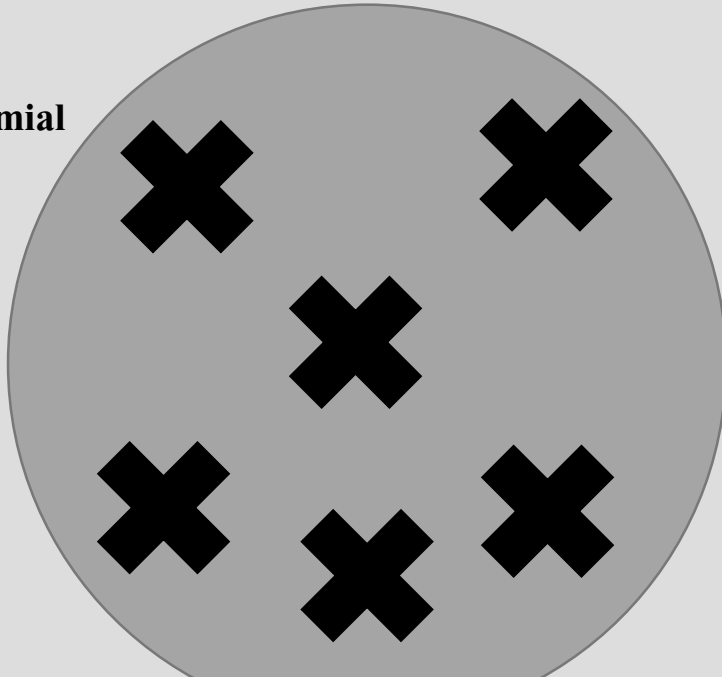
Niederreiter-Xing

Sobol

–it uses primitive polynomial  
based bitwise arithmetic  
without carry - XOR

$$\epsilon \propto c(d) \frac{(\ln N)^d}{N}$$

d is dimension, i.e.,  
d numbers of random  
numbers were estimated  
per iteration.

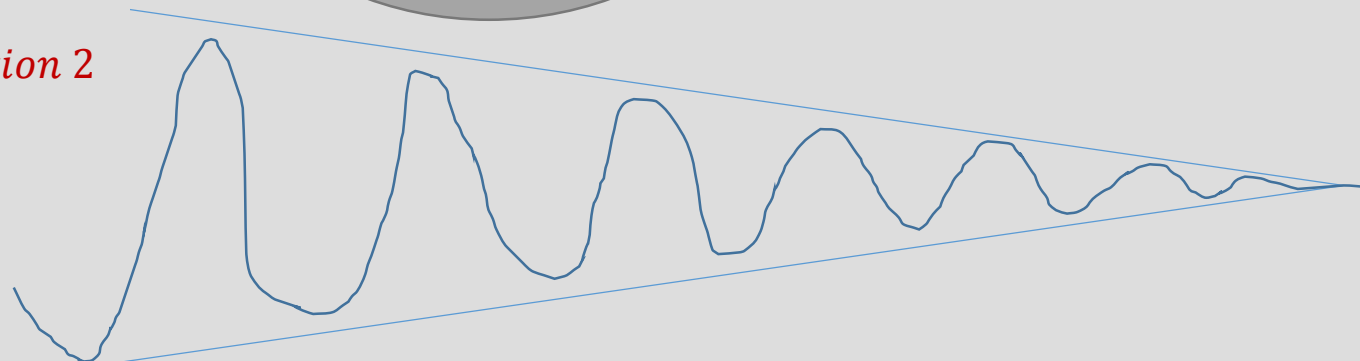
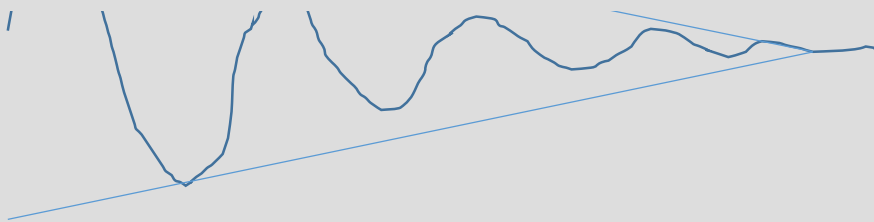


$$\epsilon \propto \frac{1}{\sqrt{N}}$$

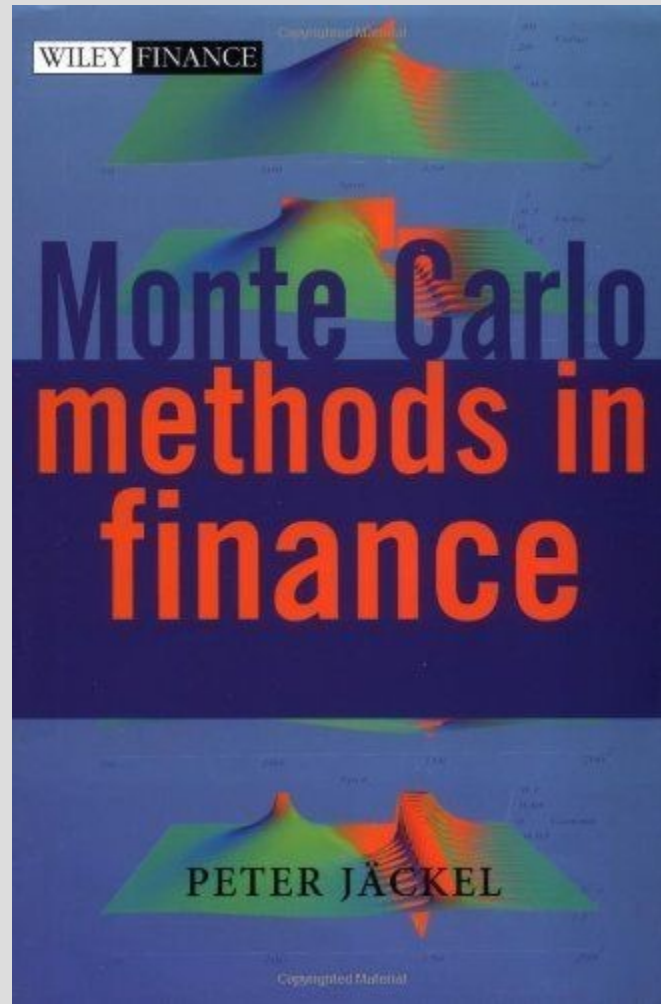
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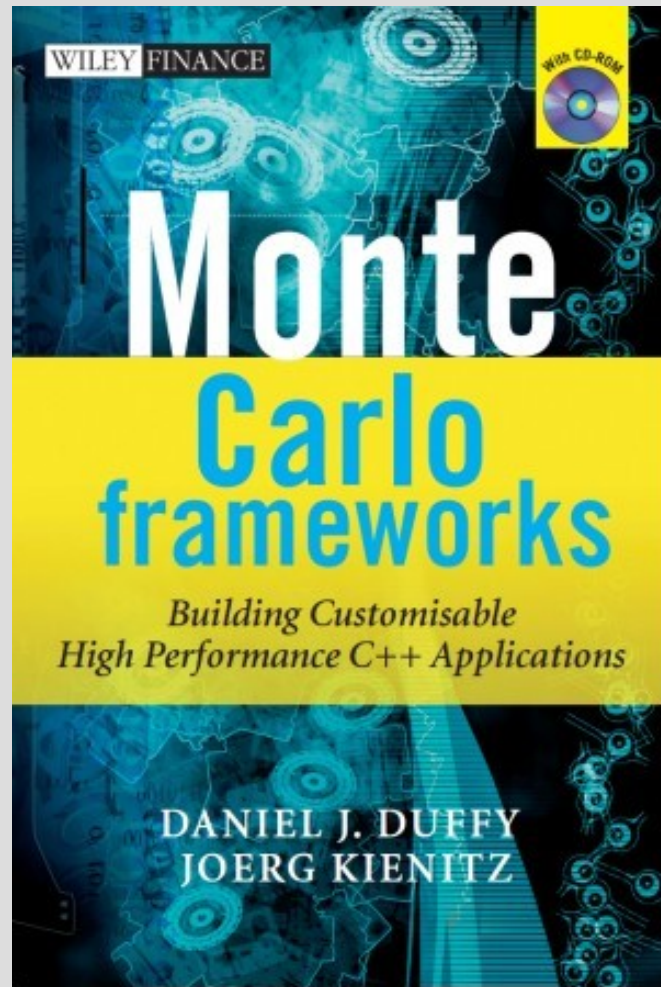
$y = f(x, \text{random}()) + g(x, \text{random}()); \rightarrow \text{equation 1}$

$P = f(Q, \text{random}()) + g(R, \text{random}()) + h(T, \text{random}()); \rightarrow \text{equation 2}$



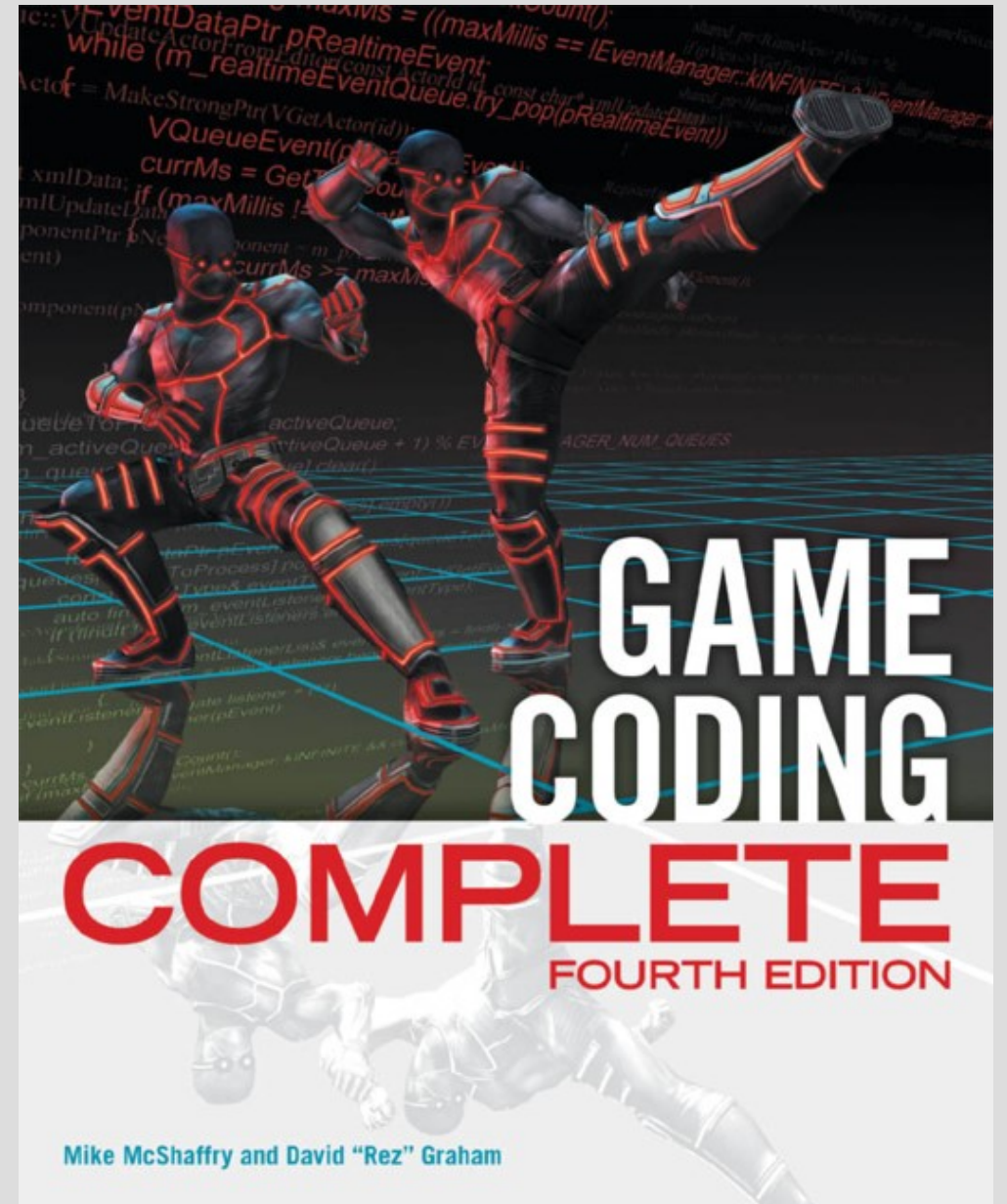






“Most programmers will soon discover that the rand() function is completely inadequate because it can only generate a single stream of random numbers.

Most games need multiple discrete streams of random numbers”.



## Potential candidates for C++17:

- Dimensionality to random number generations;
- Low-discrepancy sequence (Sobol numbers);

```
int pick_a_number( int from, int thru )
{
    static std::uniform_int_distribution<> d{};
    using parm_t = decltype(d)::param_type;
    return d( global_urng(), parm_t{from, thru} );
}
```

```
double pick_a_number( double from, double upto )
{
    static std::uniform_real_distribution<> d{};
    using parm_t = decltype(d)::param_type;
    return d( global_urng(), parm_t{from, upto} );
}
```

## Three <random>-related Proposals, v2

Document #: WG21 N3742

Date: 2013-08-30

Revises: N3547

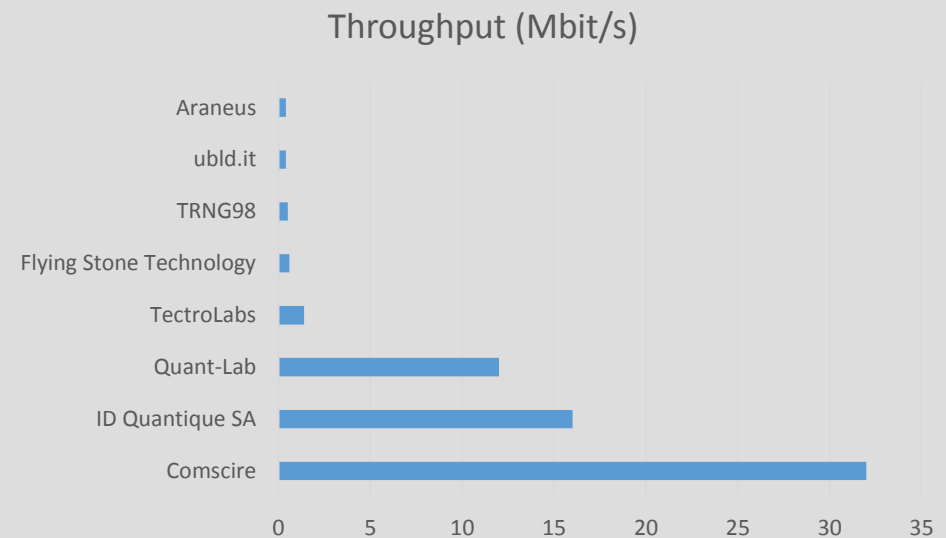
Project: JTC1.22.32 Programming Language C++

Reply to: Walter E. Brown <[webrown.cpp@gmail.com](mailto:webrown.cpp@gmail.com)>

# Hardware Random Number Generator



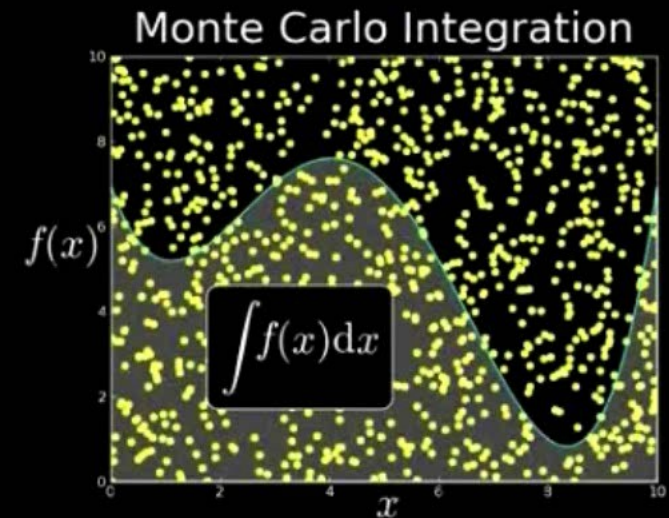
Manufacturer	Throughput (Mbit/s)	Price	Intro Date
Comscire	32	\$1,495	2013
ID Quantique SA	16	2,230.00 €	2006
Quant-Lab	12	2,700.00 €	2005
TectroLabs	1.4	\$329	2013
Flying Stone Tech	0.6	JPY 4,000	2013
TRNG98	0.5	620.00 €	2009
ubld.it	0.4	\$49.95	2014
Araneus	0.4	159 €	2003





# cuRAND: Random Number Generation

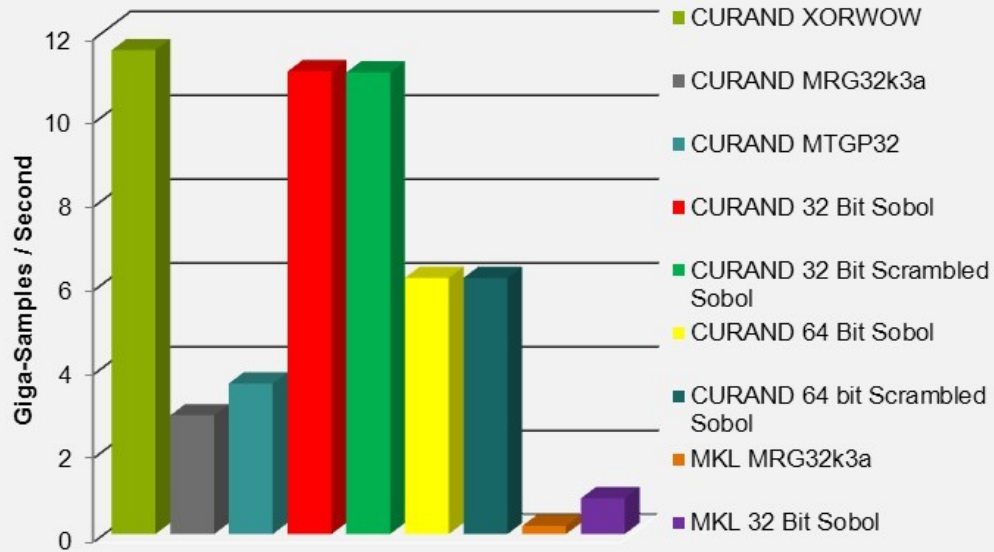
- Generating high quality random numbers in parallel is hard
  - Don't do it yourself, use a library!
- Pseudo- and Quasi-RNGs
- Supports several output distributions
- Statistical test results in documentation
- New in CUDA 5.0: Poisson distribution



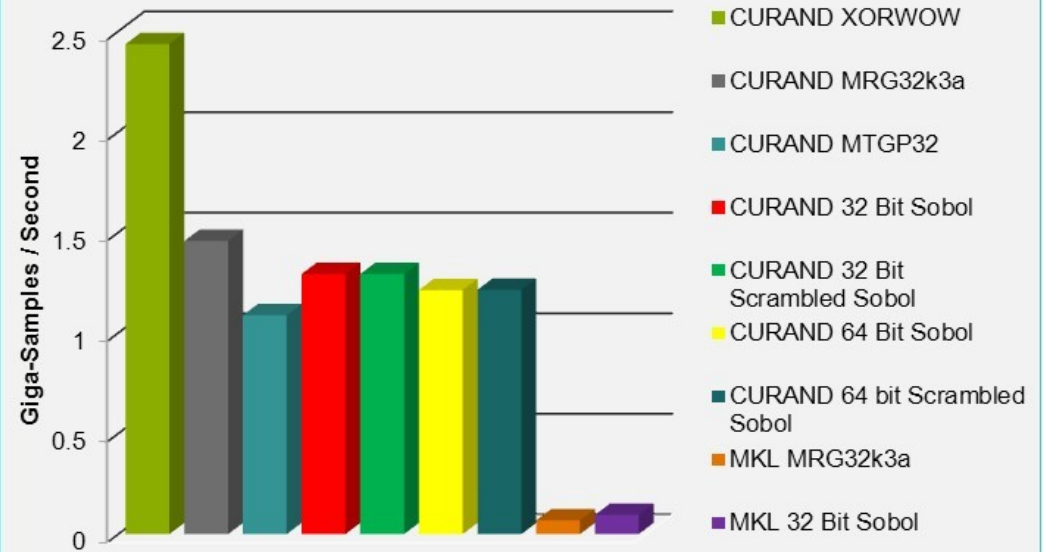
## cuRAND Engines

## Normal Distributions(cuRAND Engines)

### Double Precision Uniform Distribution



### Double Precision Normal Distribution



- cuRAND 4.1 on Tesla M2090, ECC on
- MKL 10.2.3, TYAN FT72-B7015 Xeon x5680 Six-Core @ 3.33 GHz

•Performance may vary based on OS ver. and motherboard config.

“Skip ahead or saving state to avoid overlap is the caller’s responsibility”

```
seed[n] = seed[n-1] + 1000; (.discard(i * iterations);)
```

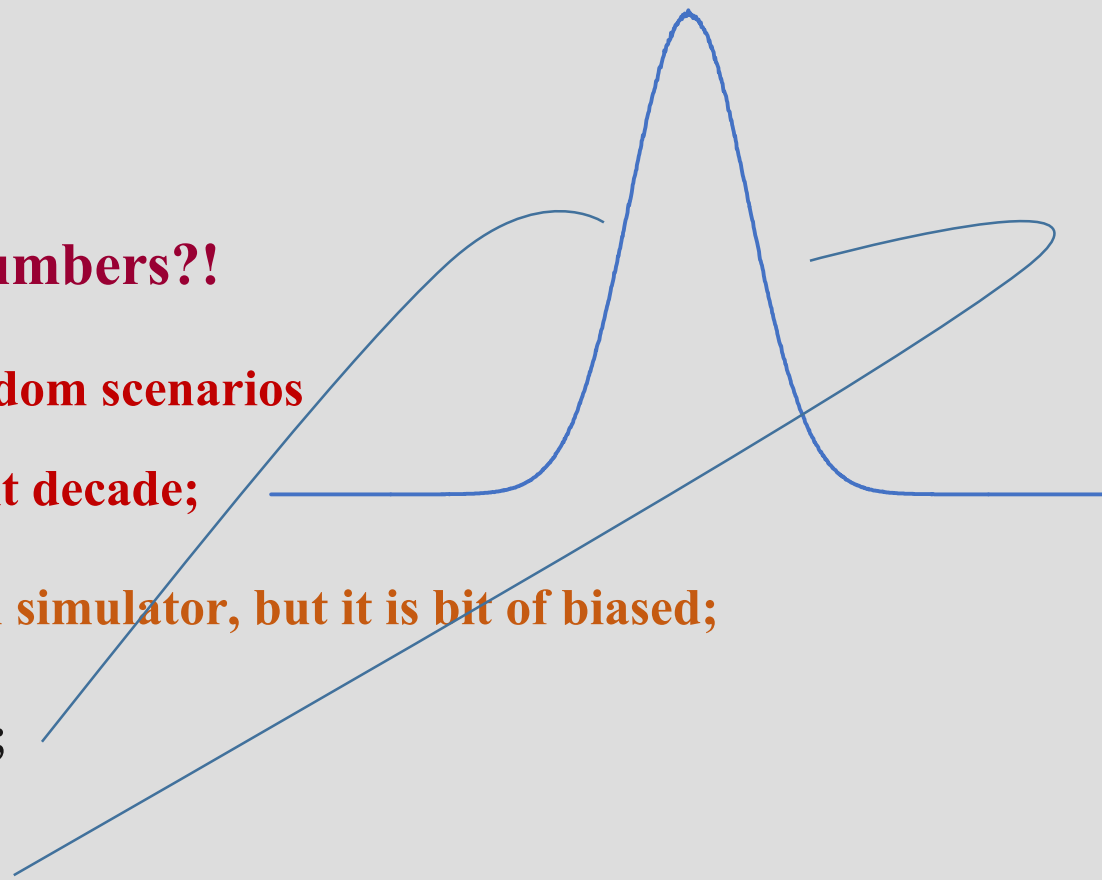
The screenshot shows the NVIDIA Developer Zone CUDA Toolkit Documentation page for CURAND. The page is titled "CURAND" and includes a "Table of Contents" section. The table of contents lists the following sections:

- Introduction
- 1. Compatibility and Versioning
- 2. Host API Overview
  - 2.1. Generator Types
  - 2.2. Generator Options
    - 2.2.1. Seed
    - 2.2.2. Offset
    - 2.2.3. Order
  - 2.3. Return Values
  - 2.4. Generation Functions
  - 2.5. Host API Example
  - 2.6. Performance Notes
- 3. Device API Overview
  - 3.1. Pseudorandom Sequences
    - 3.1.1. Bit Generation with XORWOW and MRG32k3a generators
    - 3.1.2. Bit Generation with the MTGP32 generator
    - 3.1.3. Distributions
  - 3.2. Quasirandom Sequences
  - 3.3. Skip-Ahead
  - 3.4. Device API for discrete distributions
  - 3.5. Performance Notes
  - 3.6. Device API Examples
  - 3.7. Thrust and CURAND Example
  - 3.8. Poisson API Example
- 4. Testing
- 5. Modules
  - 5.1. Host API
  - 5.2. Device API
- A. Bibliography
- B. Acknowledgements
- Notices



## Do you realise, our brain is a source of random numbers?!

- **It accesses the past and present data, generates random scenarios and simulates future be it next minute or next decade;**
- **It is a sophisticated random generator, very smooth simulator, but it is bit of biased;**
- **Pessimistic brain skewed towards negative random;**
- **Optimistic brain skewed towards positive random;**



# Thank You!