RECOMP II USERS' PROGRAM NO. 1029

PROGRAM TITLE:

RANDOM NUMBER GENERATOR (2 methods)

PROGRAM CLASSIFICATION:

General

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PURPOSE:

To provide a basis for random choice within a program.

DATE:

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Program No: FM - 110 Orig. Date: 1 Dec 59 Programmer: H. R. Knitter

Program Title: Random Number Generator (2 methods).

Purpose: To provide a basis for random choice within a program.

Method 1: A set of transformations are performed on a given number N so that the resultant N' is sufficiently "unpredictable". A double length number N is formed, then $N' = (N^{1.5})$ least sig. bits plus $(N^{1.5})$ most sig. bits where overflow is ignored.

Procedure: The following are the necessary orders:

SQR n
MPY n
STO n
XAR ADD n
TOV next instr.

Where n is the name of the location for N and where the resultant N' will be found.

Output: The output is a number 0<N'<1 at binary 0.

Limitations: This method has a reasonably large cycle time for all numbers tested as the original N. Good results were obtained using +10.4732.0+24.0461.0 which had a cycle greater than 45,000 repetitions. This method degenerates when N = 0 but this fortunately, seems to generate in only rare cases. This method is not recommended for advanced scientific determinations (e.g. using Monte Carlo methods) since the only test other than cycle length, has been distribution, which was sufficiently square between 0 and 1.

Note: To obtain a random number A such that $0 \le A \le B$ where B is a given maximum, multiply the original random number N (at binary O) by B. The resultant number A will be random and have the same scaling as B.

Method 2: The method used is the one suggested in the Journal of the Assoc. for Computing Mach., Oct 59, page 527. The method essentially defines a new random number N; as [N; + N; -k] mos 1 at binary 0.

Procedure: A transfer to the initial location (L_o) will initiate the generation of a new random number which will be in the accumulator upon return.

Note: Same note as in method 1 above.

Because of method 1's short length and simplicity, a program tape for this method will not be distributed. The number FM-110 refers to method 2.

FM-111 Pseudo-Rundom Number Generator pg lof 2 [Journal, Assoc. Comp. Mach., Oct59, pg 527]

```
6740.0 +15.7760.0 SAX
+64.6740.0 VCTL
6741.0 +66.6750.0 √CTV
+57.7762.0 TRA
6742.0 +01.7773.0
+42.7772.1
                               19739
Store Return
                       ADD
                       STA
6743.0 +00.7777.0 CLA
+01.7774.0 ADD
                              n - list position
                                to for list
6744.0 +42.7771.0
+53.0000.0
                                 (La)
                       STA
                       TOV
6745.0 +00.7777.0
+01.7776.0
                       CLA
                       ADD
6746.0 +33.7775.0 EXT
+60.6757.0 ✓ STO
6747.0 +01.7774.0 +42.7770.1
                       ADD
                                 Lo
                       STA
                                (46)
6750.0 +42.7772.0 +00.0000.0
                               (L, )
                       STA
                       CLA
                                 [La]+[Lo] + [Lo] mod 140
6751.0 +01.0000.0
                       ADD
        +53.7772.0
                       TOV
6752.0 +60.0000.0 STO
        +57.7765.0] VTRA
                                  EXIT
6753.0 +00.0000.0
                                  1439
        -00.0000.1
6754.0 +00.6760.0
-00.6760.0
                                 60
6755.0 +00.0017.0
                                 Mask
        -00.0017.0
6756.0 +00.0001.0
                                  1418,38
        -00.0001.0 ---
6757.0 +00.0004.0
        -00.0004.0 ---
                                  n
```

P8 20 F 2

```
6760.0 +15.0237.0
-77.1477.1
                                           List of "previous"
                                            16 random numbers
6761.0 +06.2665.0
+61.1755.1
6762.0 +43.3362.1
+16.3662.1
6763.0 +11.6754.1
+11.7061.1
6764.0 +72.2703.1
+10.0655.1
6765.0 +32.5326.0
+55.7347.1
6766.0 +57.3733.0
+70.0042.1
6767.0 +07.1401.1
-06.6127.1
6770.0 +01.5200.1
-05.7266.1
6771.0 +11.1550.1
+67.3735.1
6772.0 +66.3535.0
+35.6727.0
6773.0 +73.2415.1
+66.4365.0
6774.0 +66.4456.0 -23.2217.0
6775.0 +40.7614.0
-16.3650.1
6776.0 +50.6361.0
+65.3027.1
6777.0 +05.3301.0
-21.7305.0
```