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1620 GENERAL PROGRAM LIBRARY

RANDOM NUMBER SUBROUTINE FOR IBM 1620
FORTRAN II-D UNDER MONITOR I

7.0.057

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RANDOM NUMBER SUBROUTINE FOR IBM 1620
FORTRAN II-D UNDER MONITOR I

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Modifications or revisions to this program, as they occur, will be announced in the appropriate Catalog of Programs for IBM Data Processing Systems. When such an announcement occurs, users should order a complete new program from the Program Information Department.

DECK KEY

Deck 1	SPS Source Deck - sequence # in cc 1-5, 72 cards including 9 control cards
Deck 2	Condensed 1620 Object Deck - sequence # in cc 76-80, 18 cards including 6 control cards
Deck 3	FORTRAN Test Program - sequence # in cc 79-80, 46 cards

TABLE OF CONTENTS

Deck Key	i
I. Program Brief	1-2
II. Detailed Program Description	3-4
III. Subroutine Calling Sequence	4-5
IV. Program Flowchart	6-8
V. Operating Instructions	9
VI. Sample Problem	9
VII. Program Listings	10
SPS Source	11-12
Object Code	13
Sample Problem	14
Sample Problem Results	15

I. PROGRAM BRIEF

A. Purpose - A program to be incorporated into FORTRAN II-D under Monitor I disk system as a relocatable library subroutine. Pseudo-random numbers from either a rectangular or a standard normal distribution can be generated.

B. Method - The technique used is the power residue method. Each random number serves as the multiplicand for the next number. The formula is:

$$R.N._{n+1} = K \times R.N._n \pmod{10^{10}}$$

where K is a 10 digit constant multiplier defined in the subroutine. Only the 10 low order digits of the products are retained as the random number. (See technique discussion in Statistical Forecasting for Inventory Control by Robert G. Brown, McGraw-Hill Book Co., Inc., New York, 1959, p. 164.)

C. Restrictions - This subroutine should only be used in programs in which the mantissa length of floating point numbers is 8 (i. e., F=8). There is no restriction on the size of fixed point numbers. If the F size restriction can not be met, a separate FORTRAN II program can be written to punch a deck of random numbers which can be read as input into the main program as they are needed.

D. Accuracy - The power residue method multiplies a starting value by a constant prime number to produce a product. It is only the low order half of this product which is used as the random number, i. e., P₁₁ to P₂₀ below.

$$P_1 P_2 P_3 P_4 P_5 P_6 P_7 P_8 P_9 P_{10} \underbrace{P_{11} P_{12} P_{13} P_{14} P_{15} P_{16} P_{17} P_{18} P_{19} P_{20}}_{\text{random number}}$$

The rightmost few digits of the product cycle in an easily detectable pattern and, hence, can not very well be called random. The "best" random digit is at P₁₁, and it is this point from which the random number is taken. A cycle of 50 million 10 digit numbers is expected before the sequence repeats. A more thorough discussion of the manipulation of this number is presented in the next section.

- E. Machine Configuration - Specifications for FORTRAN II-D must be met. The only special feature used in the subroutine is indirect addressing, which is a FORTRAN II requirement.
- F. Program Requirements - This subroutine uses 574 positions of core. It contains its own normalizing routine to store a rectangular (.00000000 - .99999999) or normal (generally -3.5 to +3.5) number in proper floating point form in FAC (a pseudo accumulator in which FORTRAN deposits numerical results.)
- G. Source Language - This subroutine was written in SPS and assembled using SPS II-D. The condensed object deck is provided along with the source deck.
- H. Program Execution Time - Times in the subroutine to generate random numbers on a model I 1620 are as follows: rectangular distribution, 25 msec; normal distribution, 250 msec. During this time the argument is obtained, a number is generated and normalized, and the result is placed in FAC. Times will vary slightly depending upon the number of leading zeroes in the unnormalized result.
- I. Check-Out Status - This routine was tested and is being used by one installation at the time of submission of this program. Results of tests agree exactly with results from 1620-7.0.021, a random number generator subroutine written for FORTRAN W/FORMAT.
- J. Sample Problem Running Time - The execution time of the FORTRAN object program is approximately 6 minutes on the 1620 Model 1.
- K. Comments - This program and its documentation were written by an IBM employee. It was developed for a specific purpose and submitted for general distribution to interested parties in the hope that it might prove helpful to other members of the data processing community. The program and its documentation are essentially in the author's original form. IBM serves only as the distribution agency in supplying this program. Questions concerning the use of the program should be directed to the author's attention.

II. DETAILED PROGRAM DESCRIPTION

- A. Rectangular Numbers - In FORTRAN a relocatable library subroutine is called by mentioning its name and the argument upon which it is to operate, e.g., SQRT(Y) or LOGF(2.621). In 1620 FORTRAN II-D the address of the argument is placed in the 5 positions of memory immediately preceding the location of the first instruction of the subroutine. The subroutine itself is placed, along with other subroutines called by the mainline program, at the end of the object code which FORTRAN generates. (See pp. 133-134 of Monitor I Reference Manual, C26-5739-2, for rules on subroutine operations.)

The power residue method of generating pseudo-random numbers requires a "seed", or starting value, to begin producing numbers. In this routine the "seed" is a 3 digit number, say, 231, in which case the user might write X=RAND(.231). The argument is stored in floating point form as $\bar{2}310000000$. This is converted by the subroutine into $\bar{2}310000001$, which serves as a 10 digit multiplicand to be multiplied by $\bar{1}977326743$, a 10 digit prime number defined in the subroutine. The 10 low order digits of the 20 digit product are retained. In this example they are 8307326743.

This number is both the random number and the multiplier for the next desired number. It must now be placed in FAC in correct floating point form. The 2 low order digits are replaced by the exponent and the number is placed in FAC as $\bar{8}307326700$, which is .83073267. Should the low order half of the product read 0071622343, the subroutine would alter its form to $\bar{0}071622300$ and then begin to delete leading zeroes and adjust the exponent in the normalizing routine. Finally the normalized result $\bar{7}16223000\bar{2}$ is obtained in FAC. This is, of course, $.716223 \times 10^{-2}$ or .00716223.

- B. Normal Numbers - Normally distributed numbers are generated from rectangular numbers in an interesting fashion. The Central Limit Theorem of statistics states that for a series of independent, identically distributed variates x_1, x_2, \dots, x_n with mean μ and variance σ^2 , the statistic

$$S = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}} \quad (\text{where } \bar{x} = \frac{\sum x_i}{n})$$

$$\text{or } S = \frac{\sum x_i - n\mu}{\sqrt{n} \sigma}$$

becomes normally distributed with mean 0 and variance 1 as $n \rightarrow \infty$. For practical purposes very good results can be obtained with a modest sample size.

For a rectangularly distributed variable with limits of 0 and 1, the mean and variance of this variable can be shown to be .5 and 1/12 respectively. If a sample of 12 such independent numbers is taken, this sample will have an expected value of 6 and a variance of 1 since the variance of a sum of independent variables is equal to the sum of their variances. Since a rectangularly distributed random number has limits of 0 and 1 and since these numbers are theoretically independent, the statistic

$$S = \frac{\sum_{i=1}^{12} R.N._i - 12(.5)}{\sqrt{12} (1/\sqrt{12})}$$

$$= \sum_{i=1}^{12} R.N._i - 6.0$$

can be expected to be approximately normally distributed with mean 0 and variance 1. Therefore, it is seen that normal numbers can be produced by summing 12 rectangular numbers and subtracting 6.0. It is possible to produce both positive and negative numbers ranging from -6 to +6 with this technique. The theoretical normal distribution has limits of $-\infty$ and $+\infty$, but, for all practical purposes, numbers outside the range of -3.5 to +3.5 are extremely rare. Tests of normality of a distribution of pseudo-random normal numbers have shown this generation technique to give quite satisfactory results.

III. SUBROUTINE CALLING SEQUENCE

The object deck for the subroutine is provided with name cards which allow the subroutine to be called RAND or RANDF in keeping with customary FORTRAN subroutine naming rules. Every time a statement mentioning RAND or RANDF is encountered, a new number will be generated. A positive argument signifies a rectangularly distributed number, e. g., RAND(.179); a negative argument, a normally distributed number, e. g., RANDF(-.179).

As long as the argument in the calling statement does not change, the subroutine uses the last random number generated as the multiplicand for the next. This is done by saving the 3 digit argument in the subroutine and comparing it with the argument found each time the subroutine is called. Should the argument change, a new sequence is begun as defined in the preceding section of this write-up. (NOTE: .179 and -.179 are not the same arguments.)

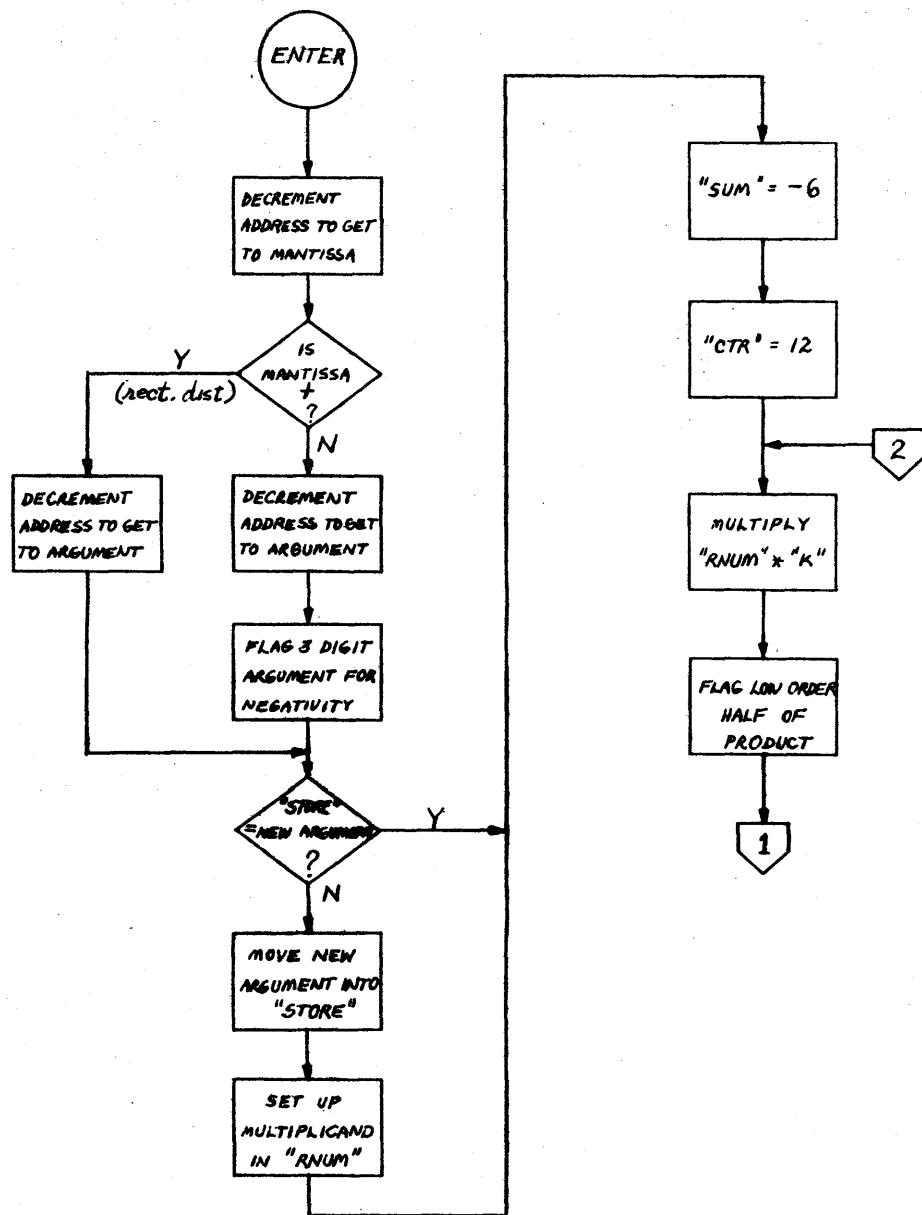
The example below will generate 50 rectangular numbers from one sequence, and then initiate a new sequence of 100 normal numbers.

```
DO 10 I = 1, 50
10 A(I) = RANDF (.337)
DO 20 I = 1, 100
20 B(I) = RAND (-.113)
```

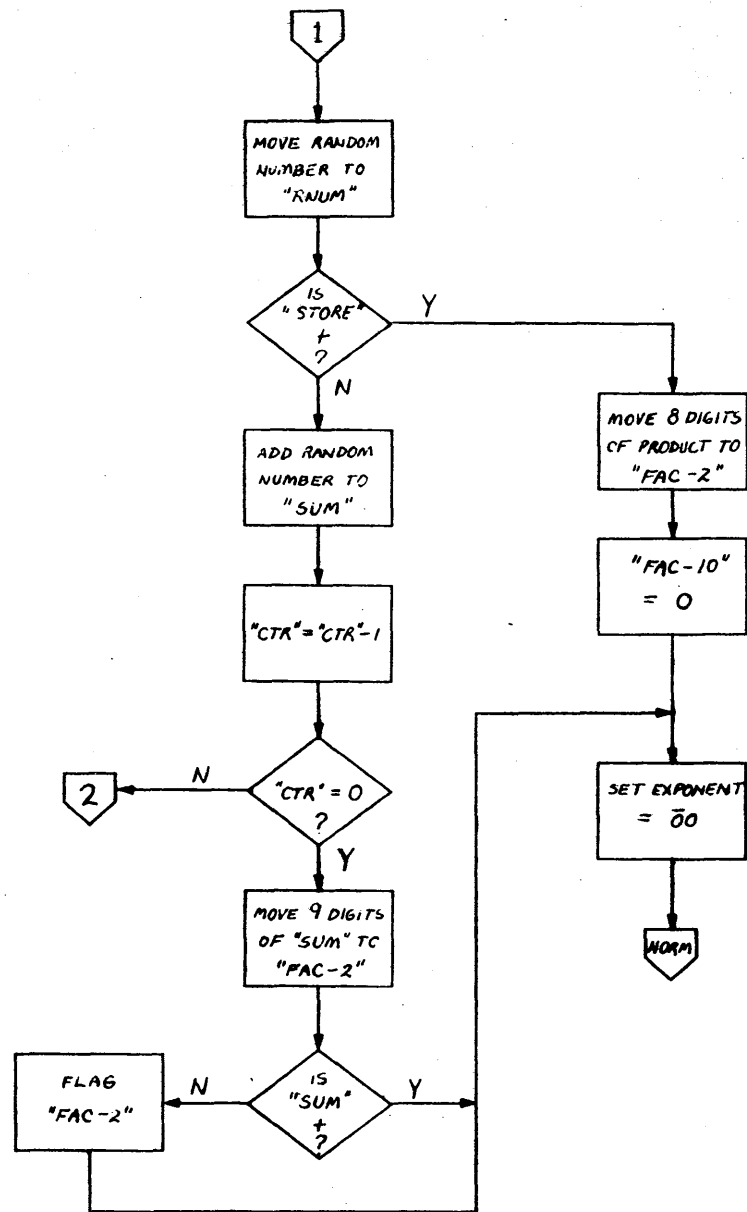
The following example is frequently seen in simulation problems. Suppose copper anodes are normally distributed with a mean of 250 lbs. and a standard deviation of 3 lbs. Simulated sampling of such a distribution can be obtained by the FORTRAN expression

```
WEIGHT = RAND (-.707) * 3.0 + 250.0
```

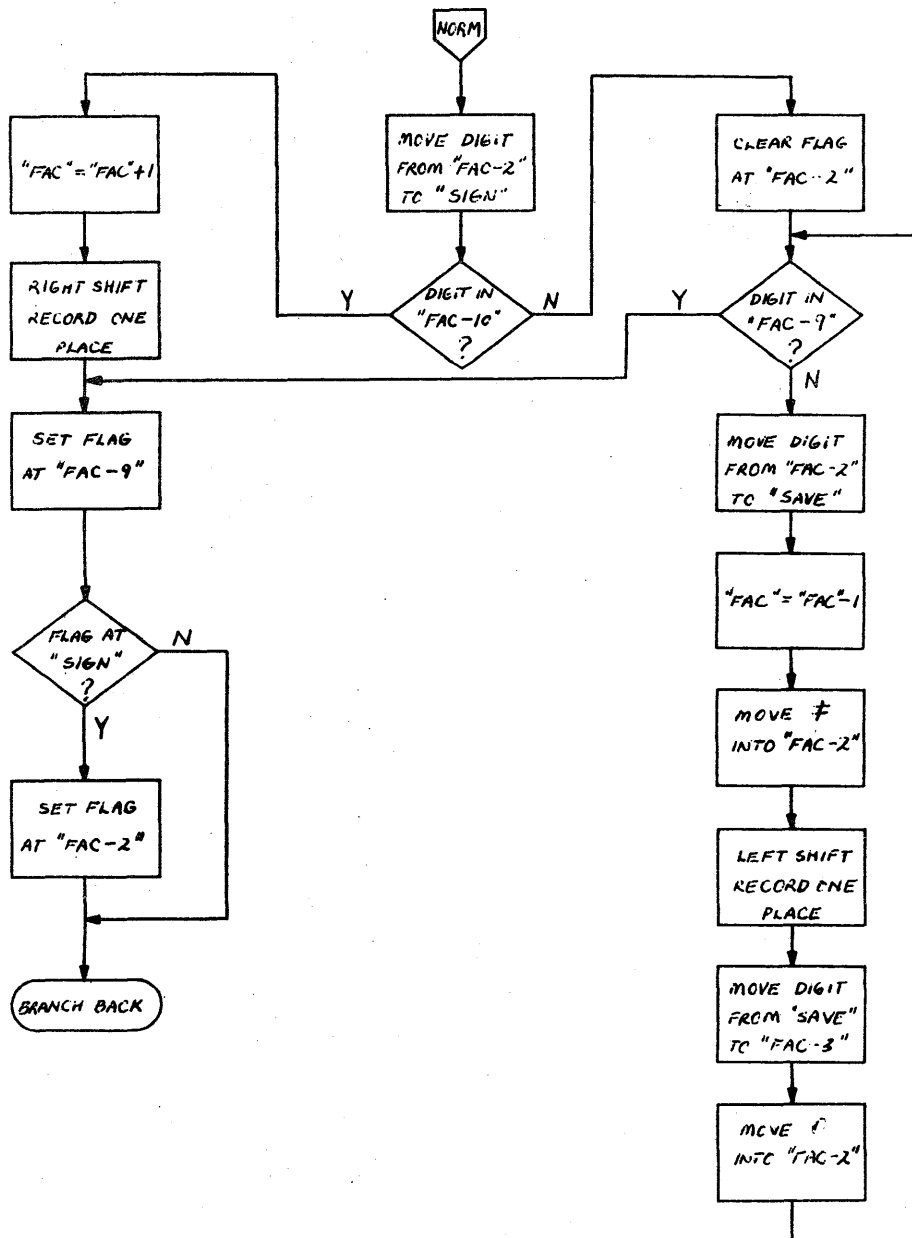
IV. RAND SUBROUTINE PROGRAM FLOWCHART



PROGRAM FLOWCHART (CONT.)



PROGRAM FLOWCHART (CONT.)



V. OPERATING INSTRUCTIONS

- A. Console Switch Settings - Same as FORTRAN II-D requirements.
- B. Loading Subroutine onto Disk - A condensed object deck with necessary control cards is provided for the user (deck 2). The structure of this deck is seen on p. 135 of the Monitor I Reference Manual. A monitor call and JOB card are also provided. The *DLOAD card (4th card) lists the subroutine name RAND in cc. 7-10. This can be changed to any name the user desires. The DIM number for this subroutine is 0026 in cc. 17-20 of the same card. If the user has added or deleted library subroutines previously, this number may have to be changed accordingly. (See rules on p. 135 of Monitor I Reference Manual.) The last card of the object deck contains the alternate name by which this subroutine may be called, RANDF, subject to the user's preference. The DIM number is also 26 in cc. 14-15. This may have to be changed as mentioned above. A complete listing of the object deck appears in another section of this write-up. To load the object deck merely depress the LOAD key at the card reader.

VI. SAMPLE PROBLEM

This sample problem generates and prints 10 rectangularly distributed random numbers and 10 normally distributed random numbers. It then generates 500 rectangular numbers and tallies a distribution of these numbers with .0 - .09999999 as case 1, .1 - .19999999 as case 2,, .9 - .99999999 as case 10. Finally 500 normal numbers are generated and tallied with those below -3.0 as case 1, -3.0 to -2.5000001 as case 2,, 2.5 to 2.9999999 as case 13, 3.0 or greater as case 14. At the conclusion of the sample problem "STOP" is printed at the console typewriter. The results of the sample problem appear in the Listings section which follows.

The user should compile and execute the FORTRAN test problem on his own 1620-1311 system. This program tests the correct placement of the RAND subroutine onto the 1311 disk. (NOTE: the random number generator subroutine must be stored on disk before the program will execute successfully.)

RAND SUBROUTINE - SPS SOURCE

VII. PROGRAM LISTINGS

The following program listings are presented:

- 1) SPS source for RAND subroutine with control cards
- 2) SPS condensed object deck with control cards
- 3) FORTRAN program using RAND subroutine as sample problem (no data required)
- 4) Results of sample problem

```

3400032007013600032007024902402511963611300102
ZZJOB 5
ZZSPS
*LIBR
*NAME RAND
*ASSEMBLE RELOCATABLE
*STORE RELOADABLE
*ID NUMBER 0026
* OUTPUT CARD
1040 DSA RAND
1070RAND SM ARGADD,2,,DECREMENT ADDRESS TO GET AT MANTISSA OF ARGUMENT
1080 BNF COMP,ARGADD,11,BRANCH TO COMP IF MANTISSA IS POSITIVE
1090 SM ARGADD,5,,DECREMENT ADDRESS TO GET AT 3 DIGIT ARGUMENT
1110 SF ARGADD,,6,FLAG LOW ORDER DIGIT OF ARGUMENT SINCE NEGATIVE
1120 B COMP&12
1130 DORG*-3
1140COMP SM ARGADD,5,,DECREMENT ADDRESS TO GET AT 3 DIGIT ARGUMENT
1150 C STORE,ARGADD,11,COMPARE OLD ARGUMENT WITH NEW
1160 BE SUMSET,,IF EQUAL CONTINUE CHAIN OF R.N./S
1180 TF STORE,ARGADD,11,SINCE UNEQUAL PUT NEW ARGUMENT INTO STORE
1190 TF RNUM,CONST,,LOAD ZEROES AND 1 INTO RNUM TO FORM MULTIPLICAND
1200 TF RNUM-7,STORE,,LOAD 3 DIGIT ARGUMENT UNTO RNUM
2030 CF RNUM-7,,REMOVE FLAG IF IT EXISTS
2040SUMSETTF SUM,NEGSIX,,SET SUMMING AREA TO -6
2050 TFM CTR,12,10,SET COUNTER TO 12
2070CALC M RNUM,K,,DEVELOP PRODUCT
2080 SF 00090,,FLAG HIGH ORDER END OF LOW ORDER HALF OF PRODUCT
2090 TF RNUM,00099,,MOVE RANDOM NUMBER TO RNUM
2110 BNF SINGLE,STORE,,BRANCH IF RECTANGULAR DIST. NUMBER DESIRED
2120 A SUM,00099,,ADD NUMBER TO SUM
2130 SM CTR,1,10,DECREMENT COUNTER BY 1
2140 BNZ CALC,,RETURN IF 12 NUMBERS NOT YET SUMMED
2150 TF FAC-2,SUM-2,,MOVE OUT 9 HIGH ORDER DIGITS
2160 BNF SINGLE&24,SUM,,BRANCH IF RANDOM NORMAL NUMBER IS POSITIVE
2170 SF FAC-2,,OTHERWISE SET FLAG FOR NEGATIVITY
2180 J SINGLE&24
2190 DORG*-3
3030SINGLETF FAC-2,00097,,LOAD RECT. DIST. NUMBER INTO FAC
3040 TDM FAC-10,0,11
3050 TFM FAC,0,10,SET EXPONENT EQUAL TO 00
3080CNORM TJ SIGN,FAC-2,,THIS IS NORMALIZING ROUTINE USED BY BOTH
3090 BD ADDEXP,FAC-10
3100 CF FAC-2
3110DIGTCKBD FLGSET,FAC-9
3120 TJ SAVE,FAC-2
3130 SM FAC,1,10
3140 TD FAC-2,RKMK
3150 TR FAC-9,FAC-8
3160 TJ FAC-3,SAVE
3170 TDM FAC-2,0
3180 B DIGTCK

```

RAND SUBROUTINE (CONT.)

```

3190      DORG*-3
4030ADDEXPAM FAC,1,10
4040      TF  FAC-2,FAC-3
4050FLGSETSF FAC-9
4060      BNF *624,SIGN
4070      SF  FAC-2
4080      BB
4090      DORG*-9
4110STORE DC 3,0,DIGTCK-3
4120RNUM DS 10
4130CONST DC 8,1
4140K DC 10,1977326743
4150NEGSIXDC 11,-60000000000
4160SUM DS 11
4170CTR DS 2,DIGTCK-1
4180SIGN DS 1,FLGSET67
4190SAVE DS 1,FLGSET68
4200RMMK DC 1,@,FLGSET69
4210FAC DS ,2492
1060ARGADDS ,RAND-1,FIELD TO CONTAIN ADDRESS OF ARGUMENT OF SUBR
4220      DEND1
    
```

RAND SUBROUTINE - OBJECT

```

34000321 07013600032007024902402511963611300102
ZZJOK 5
ZZDUP 5
*DLADRAND 0026 0057400001CS
00000305000062000061M8J20000500002MM000620000NJ20000500005L20000NG0000000000000001
000541J2M90007400000Z000621L6J20000500005K0003670000NM6001460120000000000000000002
00098100000036700000NK00053300541K0J052600367L30052600000K00057300002R00000000000003
00158100J600369000J2KL00533005513200090000000K60053300099MM0029800367R00000000000004
00218100K10057300099J200369000L1M70017001200200249000571M40032200573R00000000000005
002781K4320249000000M90032200000Z002981K4260249000097150248200000R00000000000006
00322100160249200000K50049302490M30046202482330249000000M30048602483R000000000007
00382100K500494074901202492000012N02490004953102483024842N0249000494R000000000008
004421K4150249000000M90037000000Z004621K4110249200001260249002489R000000000009
004861M3320248300000MM0052200493320249000000420000000000Z00365203500R0000000010
005342K90000001J97732674300000000000Z004952012Z0057460020000000000000000-0011
R999920000000000
ZZDUP
*DFLIRRAND 26
    
```

FORTRAN II-D SAMPLE PROBLEM

```

SAMPLE PROBLEM - TEST OF RAND
DIMENSION KASE%14
PRINT 100
100 FORMAT %45HSOME RECTANGULARLY DISTRIBUTED RANDOM NUMBERS/
DO 1 MAX # 1,10
X # RAND%.431
1 PRINT 101, X
101 FORMAT %F11.8
PRINT 102
102 FORMAT %//40HSOME NORMALLY DISTRIBUTED RANDOM NUMBERS/
DO 2 MAX # 1,10
X # RAND%-.483
2 PRINT 101, X
PRINT 103
103 FORMAT %///39HDISTRIBUTION OF 500 RECTANGULAR NUMBERS//
PRINT 104
104 FORMAT %13HCASE TALLY/
DO 19 I # 1,10
19 KASE%I # 0
DO 20 MAX # 1,500
X # RAND%.733
I # X*10.0 & 1.0
20 KASE%I # KASE%I & 1
DO 21 I # 1,10
21 PRINT 105, I, KASE%I
105 FORMAT %13,19
DO 29 I # 1,14
29 KASE%I # 0
DO 30 MAX # 1,500
X # RAND%-.653
IF %X&3.0 # 31,32,32
31 KASE%I # KASE%I & 1
GO TO 30
32 IF %X-3.0 # 34,35,35
35 KASE%I # KASE%I & 1
GO TO 30
34 I # 2.0*X & 8.0
KASE%I # KASE%I & 1
30 CONTINUE
PRINT 106
106 FORMAT %///34HDISTRIBUTION OF 500 NORMAL NUMBERS//
PRINT 104
DO 36 I # 1,14
36 PRINT 105, I, KASE%I
STOP
END
    
```

```

01 .43075267
02 .97729380
03 .83070944
04 .75868264
05 .71957419
06 .96206316
07 .04570392
08 .66906123
09 .16054371
10 .70594152
    
```

SAMPLE PROBLEM RESULTS
 RAIN 57500 52508 LOADED
 17 10068 50374 LOADED

SOME RECTANGULARLY DISTRIBUTED RANDOM NUMBERS

```

11 SOME NORMALLY DISTRIBUTED RANDOM NUMBERS
12
13 1.53982260
14 .64647863
15 -.41166532
16 -.79460932
17 .33764663
18 -.17489732
19 -1.49224130
20 1.22561460
21 .81867068
22 -1.87307330
    
```

DISTRIBUTION OF 500 RECTANGULAR NUMBERS

CASE	TALLY
1	56
2	49
3	42
4	50
5	47
6	49
7	44
8	58
9	54
10	51

DISTRIBUTION OF 500 NORMAL NUMBERS

CASE	TALLY
1	0
2	4
3	6
4	23
5	47
6	72
7	95
8	106
9	64
10	44
11	23
12	9
13	2
14	0

STOP

ASSEMBLY LISTING

```

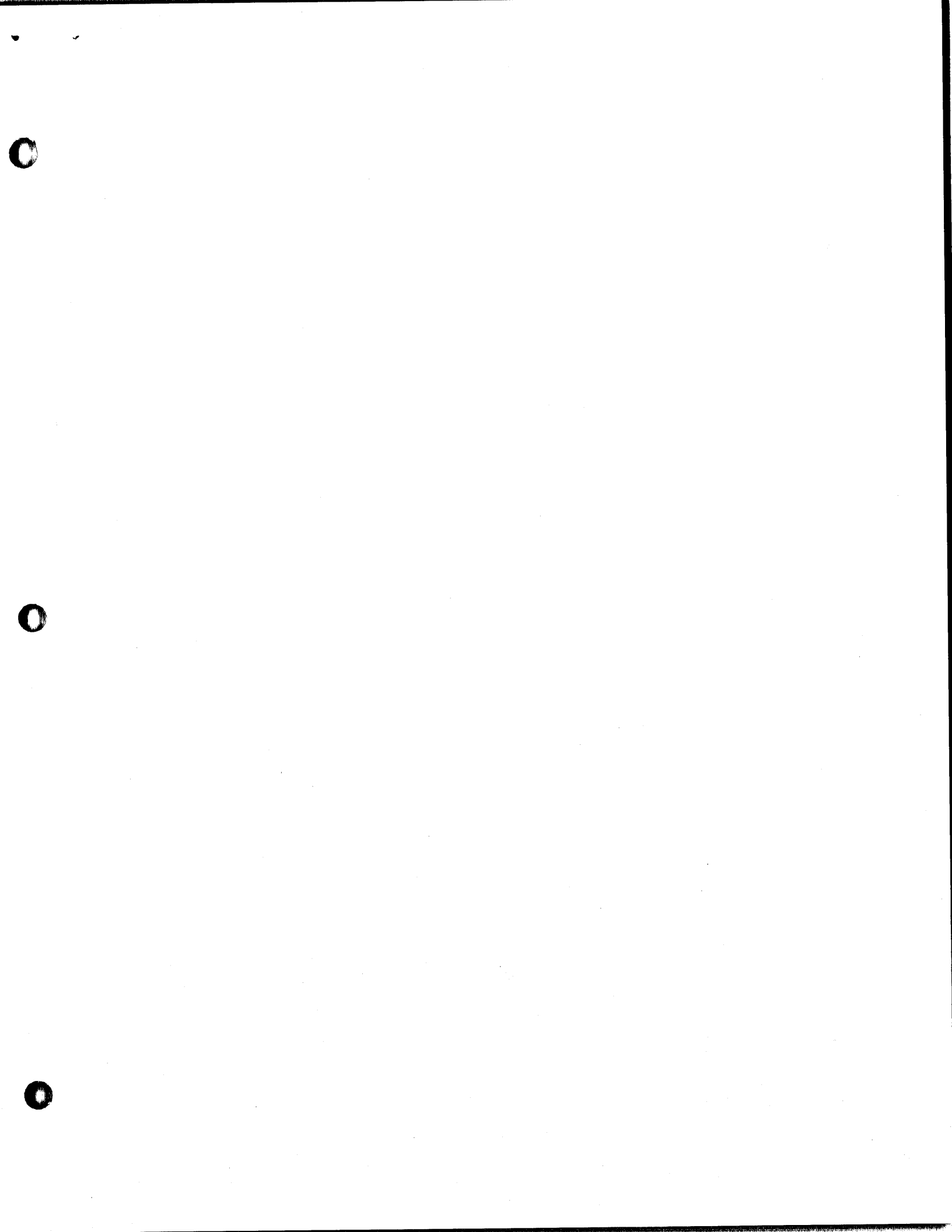
01040 DSA RAND 00004 00005 00006
01070 RAND SH ARGADD,2,,DECREMENT ADDRESS TO GET AT MANTISSA OF ARGUMENT
01080 RNF COMP,ARGADD,11,BRANCH TO COMP IF MANTISSA IS POSITIVE
01090 SH ARGADD,5,,DECREMENT ADDRESS TO GET AT 3 DIGIT ARGUMENT
01110 SF ARGADD,,6,FLAG LOW ORDER DIGIT OF ARGUMENT SINCE NEGATIVE
01120 B COMP+12
01130 DORG *-3
01140 COMP SH ARGADD,5,,DECREMENT ADDRESS TO GET AT 3 DIGIT ARGUMENT
01150 C STORE,ARGADD,11,COMPARE OLD ARGUMENT WITH NEW
01160 BE SUNSET,,,IF EQUAL CONTINUE CHAIN OF R.N./S
01180 TF STORE,ARGADD,11,SINCE UNEQUAL PUT NEW ARGUMENT INTO STORE
01190 TF RNUM,CONST,,LOAD ZEROES AND 1 INTO RNUM TO FORM MULTIPLICAND
01200 TF RNUM-7,STORE,,LOAD 3 DIGIT ARGUMENT UNTO RNUM
02030 CF RNUM-7,,,REMOVE FLAG IF IT EXISTS
02040 SUNSET TF SUM,NEGSIX,,SET SUMMING AREA TO -6
02050 TFM CTR,12,10,SET COUNTER TO 12
02070 CALC M RNUM,K,,DEVELOP PRODUCT
02080 SF 00090,,,FLAG HIGH ORDER END OF LOW ORDER HALF OF PRODUCT
02090 TF RNUM,00099,,MOVE RANDOM NUMBER TO RNUM
02110 RNF SINGLE,STORE,,BRANCH IF RECTANGULAR DIST. NUMBER DESIRED
02120 A SUM,00099,,ADD NUMBER TO SUM
02130 SH CTR,1,10,DECREMENT COUNTER BY 1
02140 RIZ CALC,,,RETURN IF 12 NUMBERS NOT YET SUMMED
02150 TF FAC-2,SUM-2,,MOVE OUT 9 HIGH ORDER DIGITS
02160 RNF SINGLE+24,SUM,,BRANCH IF RANDOM NORMAL NUMBER IS POSITIVE
02170 SF FAC-2,,,OTHERWISE SET FLAG FOR NEGATIVITY
02180 B SINGLE+24
02190 DORG *-3
03030 SINGLE TF FAC-2,00097,,LOAD RECT. DIST. NUMBER INTO FAC
03040 TDM FAC-10,0,11
03050 TFM FAC,0,10,SET EXPONENT EQUAL TO 00
03060 NORM TD SIGN,FAC-2,,THIS IS NORMALIZING ROUTINE USED BY BOTH
03080 RD ADDEXP,FAC-10
03100 CF FAC-2

```

```

03110 DIGTCK RD FLGSET,FAC-0
03120 TD SAVE,FAC-2
03130 SH FAC,1,10
03140 TD FAC-2,PKMK
03150 TR FAC-9,FAC-0
03160 TD FAC-3,SAVE
03170 FDM FAC-2,0
03180 R DIGTCK
03190 RORG *-3
04030 ADDEXP AH FAC,1,10
04040 TF FAC-2,FAC-3
04050 FLGSET OF FAC-9
04060 TFM *-24,SIGN
04070 SF FAC-2
04080 RB
04090 RORG *-0
04110 STORE RC 3,0,DIGTCK-3
04120 RNUM DS 10
04130 CONST RC 8,1
04140 K RC 10,1977326743
04150 NEGSIX RC 11,-600000000000
04160 SUM DS 11
04170 CTR DS 2,DIGTCK-1
04180 SIGN DS 1,FLGSET+7
04190 SAVE DS 1,FLGSET+8
04200 PKMK DC 1,0,FLGSET+9
04210 FAC DS 24,92
01060 ARGADD DS ,RAND-1,FIELD TO CONTAIN ADDRESS OF ARGUMENT OF SUPR
04220 REND 1
END OF ASSEMBLY.
00574 CORE POSITIONS REQUIRED PLUS RELOCATION INCREMENT
00063 STATEMENTS PROCESSED

```

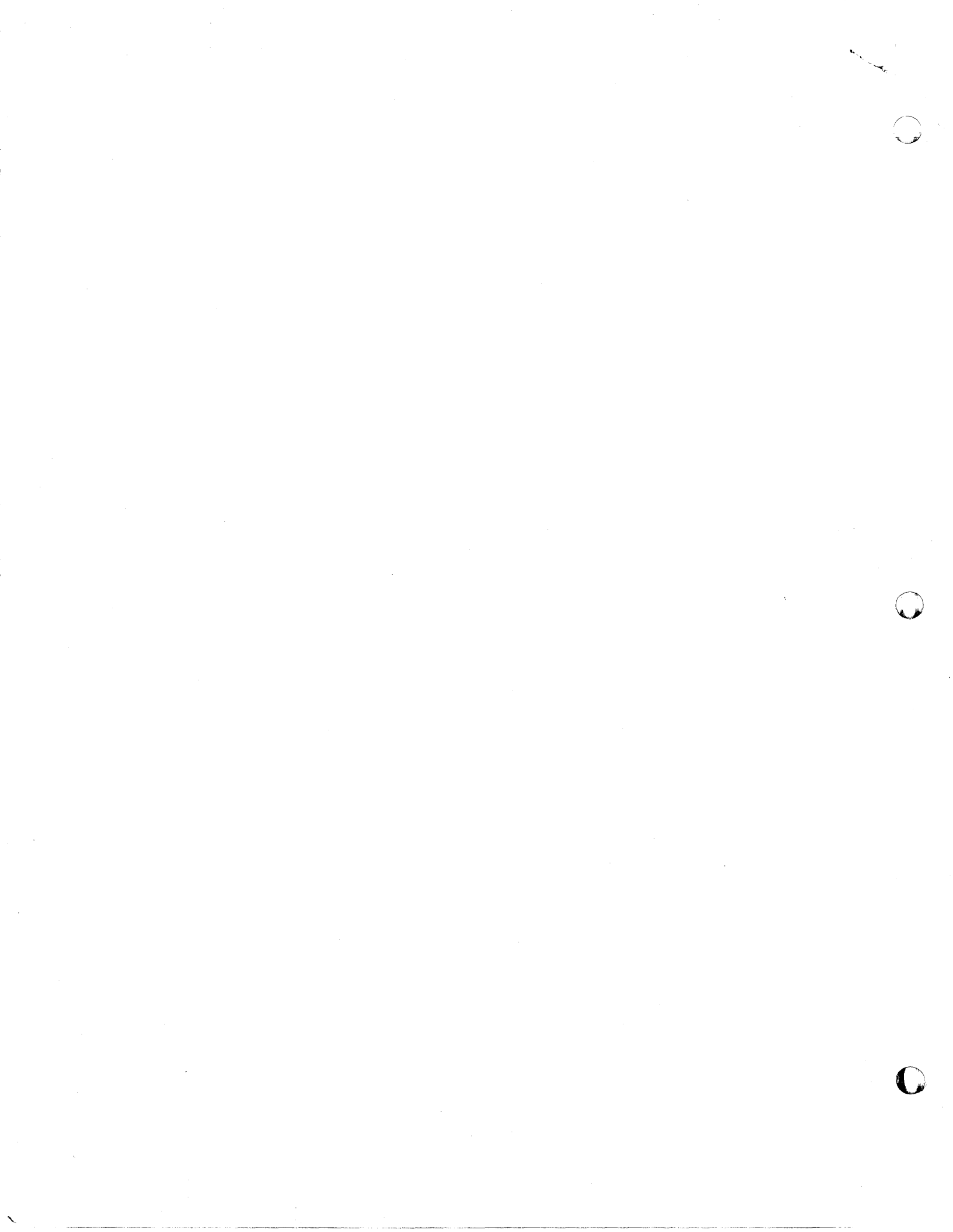


COMPUTER
TECHNOLOGY

Correction
7.0.057

1620
July 28, 1967

Attached is a Comments Sheet
which should be included in
the program writeup.



A user has recently pointed out that the following sequence of FORTRAN Statements will cause a check stop:

```
Y = RAND ( X )
```

```
X = X + 1.0
```

The second statement will fail to execute properly because the generator subroutine sets a flag withing the mantissa of the argument. This occurs only when X is negative, i. e., random normal numbers are being generated.

It is suggested that the use of arithmetic operations be avoided on the argument of the RAND subroutine. If such arithmetic is necessary (although the 'seed' is generally initialized and not altered during most runs) the following code may be used:

```
X = Z
```

```
Y = RAND ( X )
```

```
Z = Z + 1.0
```

```
X = Z
```

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