

Recommendations for Resolving Issues re [rand], Version 2

Document #: WG21/N2423 = J16/07-0283
Date: 2007-10-03 16:19
Revises: [N2391](#)
Project: Programming Language C++
Reference: ISO/IEC IS 14882:2003(E)
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Contents

1 Introduction	2
2 Issue 552: random_shuffle and its generator	2
3 Issue 699: N2111 changes min/max	3
4 Issue 654: Missing IO roundtrip for random number engines	5
5 Issue 678: Changes for [rand.req.eng]	7
6 Issue 548: May random_device block?	8
7 Issue 608: Unclear seed_seq construction details	9
8 Issue 607: Concern about short seed vectors	9
9 Issue 677: Weaknesses in seed_seq::randomize	12
10 Issue 712: seed_seq::size no longer useful	15
11 Issue 655: Signature of generate_canonical not useful	16
12 Summary and conclusion	17
13 Acknowledgments	17

Random numbers should not be generated with a method chosen at random.

— DONALD E. KNUTH

1 Introduction

Recognizing that the Library Working Group is laboring under considerable time pressure to complete its work on C++0X, this paper gathers all known issues related to the random number portion of the standard library, and presents recommendations toward their resolution. The text of each issue is taken verbatim from N2403, and is in some cases lightly reformatted.

This Version 2 extends its predecessor N2391 with additional public and private commentary received from Stephan Tolksdorf (labelled **ST**) and from Charles Karney (labelled **CK**), and adds our analysis of these new commentaries.

As before, text to be inserted is denoted in **red**, and text to be deleted is marked like ~~this~~. Our contributions are again presented in subsections labelled **Recommendations**; in those cases where we changed our mind, we have relabelled our earlier recommendations as **N2391 recommendations**.

2 Issue 552: random_shuffle and its generator

Section: 25.2.12 [alg.random.shuffle]

Submitter: Martin Sebor

Date: 2006-01-25

Discussion: ... is specified to shuffle its range by calling `swap` but not how (or even that) it's supposed to use the `RandomNumberGenerator` argument passed to it.

Shouldn't we require that the generator object actually be used by the algorithm to obtain a series of random numbers and specify how many times its `operator()` should be invoked by the algorithm?

Proposed resolution: [none]

N2391 recommendations: We agree that the `random_shuffle` algorithm seems a bit underspecified with respect to this issue. However, the specification for the third form of the algorithm should be phrased in terms of the appropriate distribution, rather than in terms of the supplied generator: this permits the possibility of invoking the generator fewer times by a sufficiently clever algorithm. We propose the following changes to the specification, also simplifying a bit of the verbiage:

4 *Remarks:* The underlying source of random numbers for the first form of the function is implementation-defined. An implementation may use the `rand` function from the standard C library.

The second form of the function takes a random number generating function object *rand* such that if *n* is ~~an argument for rand, with a positive value, that has~~ of type `iterator_traits<RandomAccessIterator>::difference_type`, then *rand*(*n*) returns a randomly chosen value, ~~which lies in the interval [0,n), and which has~~ of a type that is convertible to `iterator_traits<RandomAccessIterator>::difference_type`. **This form of the function makes `max(0, (last - first) - 1)` calls to *rand*.**

The third form of the function takes an object *g* meeting the requirements of uniform random number generator (26.4.1.2). **This form of the function makes `max(0, n - 1)` calls to *d*(*g*), where *n* is `last - first`, and *d* is an object of type `uniform_int_distribution<iterator_traits<RandomAccessIterator>::difference_type>` (`[rand.dist.uni.int]`) that was constructed with arguments `(0, n)`.**

ST comments on 2007-09-21: “The recommended revised specification for the third form of `random_shuffle` ... can be interpreted as requiring $(n - 1)$ calls to a distribution object with the fixed parameters although the algorithm typically uses a `uniform_int_distribution` with different parameters in each iteration. In any case, such a specification would be overly specific for the following two reasons: First, it could be advantageous to make more calls to `uniform_int_distribution` in order to avoid relatively costly reparametrizations. Second, an implementation might want to use a special purpose distribution different from `uniform_int_distribution`.”

Recommendations: We agree that the N2391 specification can be improved by reformulation, and recommend the following changes to the Working Paper:

1 *Effects:* ~~Shuffles~~ **Permutes** the elements in the range $[first, last)$ ~~with uniform distribution such that each possible permutation of those elements has equal probability of appearance.~~

3 *Requires:* The type of **first* shall satisfy the Swappable requirements (Table 37). ~~The random number generating function object *rand* shall have a return type that is convertible to `iterator_traits<RandomAccessIterator>::difference_type`, and the call *rand*(*n*) shall return a randomly chosen value in the interval $[0, n)$, for $n > 0$ of type `iterator_traits<RandomAccessIterator>::difference_type`. The function object *g* shall meet the requirements of uniform random number generator (26.4.1.2).~~

4 *Remarks:* ~~To the extent that the implementation of these functions makes use of random numbers, the implementation shall use the following sources of randomness:~~

The underlying source of random numbers for the first form of the function is implementation-defined. An implementation may use the `rand` function from the standard C library.

~~TIn the second form of the function, the takes a random number generating function object *rand* such that if *n* is an argument for *rand*, with a positive value, that has type `iterator_traits<RandomAccessIterator>::difference_type`, then *rand*(*n*) returns a randomly chosen value, which lies in the interval $[0, n)$, and which has a type that is convertible to `iterator_traits<RandomAccessIterator>::difference_type` shall serve as the implementation's source of randomness.~~

~~TIn the third form of the function, the takes an object meeting the requirements of uniform random number generator (26.4.1.2) *g* shall serve as the implementation's source of randomness.~~

3 Issue 699: N2111 changes min/max

Section: 26.4 [rand]

Submitter: P.J. Plauger

Date: 2007-07-01

Discussion: N2111 [2006-10-19] changes `min/max` in several places in `random` from member functions to static data members. I believe this introduces a needless backward compatibility problem between C++0X and TR1. I'd like us to find new names for the static data members, or perhaps change `min/max` to `constexpr` in C++0X.

Proposed resolution: [none]

N2391 recommendations: While we understand and are sympathetic to this argument, we believe this issue does not constitute a defect in the Working Paper or in the Standard, and therefore recommend that this issue be closed NAD.

However, we further recommend (and intend to undertake) a separate review of the random number portion of the library, with an eye toward the application of new core language features such as concepts, `constexpr`, etc. It seems likely that the outcome of such a review will recommend adjustments in `min/max` and/or other members in the direction this issue sought.

LWG feedback on 2007-10-03 (Kona): It was the sense of the LWG that it was important to obtain the same user syntax that was present in the TR1 version of this part of the standard library.

Recommendations: Because of the LWG’s position, we undertook this small part of the larger `constexpr`-oriented review that (as documented above) we had intended to pursue. Accordingly, and after consulting with experts in the new `constexpr` feature, we propose to edit [rand.req.urng] as follows:

In Table 104, replace both occurrences of `X::min` by `X::min()`, replace both occurrences of `X::max` by `X::max()`, and replace both occurrences of “Denotes” by “Returns”.

Edit the synopsis in 26.4.3.1 [rand.eng.lcong] as shown:

```
static const result_type min = c == 0u ? 1u : 0u;
static constexpr result_type min() { return c == 0u ? 1u : 0u;}
static const result_type max = m - 1u;
static constexpr result_type max() { return m - 1u;}
```

Edit the synopsis in 26.4.3.2 [rand.eng.mers] as shown:

```
static const result_type min = 0;
static constexpr result_type min() { return 0;}
static const result_type max = 2w - 1;
static constexpr result_type max() { return 2w - 1;}
```

Edit the synopsis in 26.4.3.3 [rand.eng.sub] as shown:

```
static const result_type min = 0;
static constexpr result_type min() { return 0;}
static const result_type max = m - 1;
static constexpr result_type max() { return m - 1;}
```

Edit 26.4.4.1 [rand.adapt.disc] as shown:

```
static const result_type min = base_type::min;
static constexpr result_type min() { return base_type::min();}
static const result_type max = base_type::max;
static constexpr result_type max() { return base_type::max();}
```

In 26.4.4.2 [rand.adapt.ibits], edit paragraphs 2a and 3, as well as the algorithm in paragraph 4, by changing each occurrence of `max` to `max()`, and changing each occurrence of `min` to `min()`. Also edit the synopsis as shown:

```
static const result_type min = 0;
static constexpr result_type min() { return 0;}
static const result_type max = 2w - 1;
static constexpr result_type max() { return 2w - 1;}
```

Edit 26.4.4.3 [rand.adapt.shuf] as shown:

```
static const result_type min = base_type::min;
static constexpr result_type min() { return base_type::min();}
```

```
static const result_type max = base_type::max;
static constexpr result_type max() { return base_type::max();}
```

In 26.4.4.4 [rand.adapt.xor], edit paragraphs 3, 5b, 7a, and 7b by changing each occurrence of `max` to `max()`, and changing each occurrence of `min` to `min()`. Also in paragraph 7 change “the value of the member `max`” to “the value returned by the member `max()`”. Finally, edit the synopsis as shown:

```
static const result_type min = 0;
static constexpr result_type min() { return 0;}
static const result_type max = see below;
static constexpr result_type max() { return see below;}
```

In 26.4.6 [rand.device], edit paragraphs 6 and 8 by changing each occurrence of `max` to `max()`, and changing each occurrence of `min` to `min()`. Also in paragraph 3 change “the values of the `min` and `max` members” to “the values returned by the `min()` and `max()` members”. Finally, edit the synopsis as shown:

```
static const result_type min = see below;
static constexpr result_type min() { return see below;}
static const result_type max = see below;
static constexpr result_type max() { return see below;}
```

4 Issue 654: Missing IO roundtrip for random number engines

Section: 26.4.1.3 [rand.req.eng]

Submitter: Daniel Krügler

Date: 2007-03-08

Discussion: Table 98 and para 5 in 26.4.1.3 [rand.req.eng] specify the IO insertion and extraction semantic of random number engines. It can be shown, v.i., that the specification of the extractor cannot guarantee to fulfill the requirement from para 5:

If a textual representation written via `os << x` was subsequently read via `is >> v`, then `x == v` provided that there have been no intervening invocations of `x` or of `v`.

The problem is, that the extraction process described in table 98 misses to specify that it will initially set the `if.flags` to `ios_base::dec`, see table 104:

`dec`: converts integer input or generates integer output in decimal base

Proof: The following small program demonstrates the violation of requirements (exception safety not fulfilled):

```
#include <cassert>
#include <ostream>
#include <iostream>
#include <iomanip>
#include <sstream>

class RanNumEngine {
    int state;
public:
```

```

RanNumEngine() : state(42) {}

bool operator == (RanNumEngine other) const {
    return state == other.state;
}

template <typename Ch, typename Tr>
friend std::basic_ostream<Ch, Tr>&
operator << (std::basic_ostream<Ch, Tr>& os, RanNumEngine engine) {
    Ch old = os.fill(os.widen(' ')); // Sets space character
    std::ios_base::fmtflags f = os.flags();
    os << std::dec << std::left
        << engine.state; // Adds ios_base::dec|ios_base::left
    os.fill(old); // Undo
    os.flags(f);
    return os;
}

template <typename Ch, typename Tr>
friend std::basic_istream<Ch, Tr>&
operator >> (std::basic_istream<Ch, Tr>& is, RanNumEngine& engine) {
    // Uncomment only for the fix.
    //std::ios_base::fmtflags f = is.flags();
    //is >> std::dec;
    is >> engine.state;
    //is.flags(f);
    return is;
}
};

int main() {
    std::stringstream s;
    s << std::setfill('#'); // No problem
    s << std::oct; // Yikes!
    // Here starts para 5 requirements:
    RanNumEngine x;
    s << x;
    RanNumEngine v;
    s >> v;
    assert(x == v); // Fails: 42 == 34
}

```

A second, minor issue seems to be, that the insertion description from table 98 unnecessarily requires the addition of `ios_base::fixed` (which only influences floating-point numbers). Its not entirely clear to me whether the proposed standard does require that the state of random number engines is stored in integral types or not, but I have the impression that this is the indent, see e.g. p. 3

The specification of each random number engine defines the size of its state in multiples of the size of its `result_type`.

If other types than integrals are supported, then I wonder why no requirements are specified for the precision of the stream.

Proposed resolution:

1) In Table 98 from 26.4.1.3 [rand.req.eng] in column “pre/post-condition”, row expression “is >> x” change

Sets v’s state as determined by reading its textual representation **with** `is.fmtflags` **set to** `ios_base::dec` from `is`.

2) In Table 98 from 26.4.1.3 [rand.req.eng] in column “pre/post-condition”, row expression “os << x” change

With `os.fmtflags` **set to** `ios_base::dec`~~|`ios_base::fixed`|`ios_base::left` and~~ [...] **and**

Recommendations: This relatively minor 2-part issue proposes to tighten the requirements on the manipulators to be used while inserting/extracting a random number engine. We agree with the analyses, and with the proposed resolutions. However, for improved consistency in wording, we recommend the following slightly different formulation:

1) In Table 98, row `is >> v`:

SWith `is.fmtflags` **set to** `ios_base::dec`, sets v’s state as determined by reading its textual representation from `is`.

2) As proposed above.

5 Issue 678: Changes for [rand.req.eng]

Section: 26.4.1.3 [rand.req.eng]

Submitter: Charles Karney

Date: 2007-05-15

Discussion: This change follows naturally from the proposed change to `seed_seq::randomize` in [issue] 677.

In table 104 the description of $X(q)$ contains a special treatment of the case `q.size() == 0`. This is undesirable for 4 reasons:

1. It replicates the functionality provided by $X()$.
2. It leads to the possibility of a collision in the state provided by some other $X(q)$ with `q.size() > 0`.
3. It is inconsistent with the description of the $X(q)$ in paragraphs 26.4.3.1 [rand.eng.lcong] p5, 26.4.3.2 [rand.eng.mers] p8, and 26.4.3.3 [rand.eng.sub] p10 where there is no special treatment of `q.size() == 0`.
4. The proposed replacement for `seed_seq::randomize` given above allows for the case `q.size() == 0`.

Proposed resolution: I recommend removing the special-case treatment of `q.size() == 0`. Here is the replacement line for table 104 of section 26.4.1.3 [rand.req.eng]:

$X(q)$	With $n = q.size()$, creates an engine u with initial state determined as follows: If n is 0, $u = X()$; otherwise, the Create an engine u with an initial state which depends on a sequence produced by one call to <code>q.randomize</code> .	$O(\max(n, q.size(), \text{size of state}))$
--------	--	--

N2391 recommendations: As pointed out above, this issue is closely related to issue 677 (*q.v.*). If issue 677 is closed NAD, then we recommend the same for this issue. However, assuming our recommendations for issue 677 are adopted, we recommend addressing this issue as shown below, making a minor adjustment to the effects and updating the time complexity.

We endorse the proposed resolution. but for a reason not enumerated above. The underlying philosophical issue is simply stated: Do we want engine initialization via a `seed_seq` constructed from an empty vector to be identical with an engine's default-initialization? We previously thought this was desirable, but after reflecting on this issue we are now of the opinion that constructing an engine from a `seed_seq` should not depend on how the `seed_seq` was initialized.

Accordingly, we recommend the following changes for table 104 of section 26.4.1.3 [rand.req.eng]:

<code>X(q)</code>	—	With <code>n = q.size()</code>, creates Create an engine <code>u</code> with initial state determined as follows: If <code>n</code> is 0, <code>u == X()</code>; $\mathcal{O}(\max(n, \text{size of state}))$ otherwise, the an initial state that depends on a sequence produced by one call to <code>q.randomize</code> .
-------------------	---	---

CK comments on 2007-09-25: “I am happy with your recommendation. However I don’t understand how the complexity can be reduced to $\mathcal{O}(\text{size of state})$. Surely the complexity of `q.randomize` is $\mathcal{O}(\max(q.size(), \text{size of state}))$. Perhaps the complexity column lists only the additional work needed to transfer the results from `q.randomize` into the state?”

Recommendations: We agree that the complexity as given in the N2391 recommendations is misleading, and recommend the following rewording that also makes this entry consistent with our recommendation regarding Issue 712.

<code>X(q)</code>	—	With <code>n = q.size()</code>, creates Create an engine <code>u</code> with initial state determined as follows: If <code>n</code> is 0, <code>u == X()</code>; $\mathcal{O}(\max(n, \text{size of state}))$ otherwise, the an initial state that Same as complexity of depends on a sequence produced by one call to <code>q.randomize</code> <code>q.generate</code> when called on a se- quence whose length is size of state
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6 Issue 548: May `random_device` block?

Section: 26.4.6 [rand.device], TR1 5.1.6 [tr.rand.device]
2006-01-10

Submitter: Matt Austern

Date:

Discussion: Class `random_device` “produces non-deterministic random numbers”, using some external source of entropy. In most real-world systems, the amount of available entropy is limited.

Suppose that entropy has been exhausted. What is an implementation permitted to do? In particular, is it permitted to block indefinitely until more random bits are available, or is the implementation required to detect failure immediately? This is not an academic question. On Linux a straightforward implementation would read from `/dev/random`, and “When the entropy pool is empty, reads to `/dev/random` will block until additional environmental noise is gathered.” Programmers need to know whether `random_device` is permitted to (or possibly even required to?) behave the same way.

[Berlin: Walter: N1932 considers this NAD. Does the standard specify whether `std::cin` may block?]

Proposed resolution: [none]

Recommendations: We continue to view the situation with `std::cin` as analogous, as both *de facto* behave as input sources. Unless/until the Working Paper intends to specify whether `std::cin` may block, we believe this issue should be closed NAD.

7 Issue 608: Unclear `seed_seq` construction details

Section: 26.4.7.1 [rand.util.seedseq] **Submitter:** Charles Karney **Date:** 2006-10-26

Discussion: In 26.4.7.1 [rand.util.seedseq] /6, the order of packing the inputs into *b* and the treatment of signed quantities is unclear. Better to spell it out.

Proposed resolution:

```
b = sum( unsigned(begin[i]) 2^(w i), 0 <= i < end-begin )
```

where *w* is the bit-width of the `InputIterator`.

Recommendations: We believe this issue is not about clarity, but about defining certain unspecified behavior. We agree that the behavior ought to be specified, and via the general approach suggested above. We recommend the reformulation below, as it provides a tighter and more consistent integration with the existing wording. (Note that, as a side effect of the recommended resolution to Issue 607 the present issue would also be resolved, and in a compatible manner, although the meaning of *n* differs between the two formulations.)

6 Effects: Constructs a `seed_seq` object by rearranging the bits of the supplied sequence `[begin, end)` of *w*-bit quantities into 32-bit units, as if by first concatenating all the *n* bits that make up the supplied sequence to initialize a single (possibly very large) unsigned binary number, $b = \sum_{i=0}^{n/w} \text{begin}[i] \cdot 2^{w \cdot i}$ (in which the bits of each `begin[i]` are treated as denoting an unsigned quantity), and then carrying out the following algorithm:

```
for( v.clear(); n > 0; n -= 32 )
    v.push_back( b mod 232 ), b /= 232;
```

8 Issue 607: Concern about short seed vectors

Section: 26.4.7.1 [rand.util.seedseq] **Submitter:** Charles Karney **Date:** 2006-10-26

Discussion: Short seed vectors of 32-bit quantities all result in different states. However this is not true of seed vectors of 16-bit (or smaller) quantities. For example these two seeds

```
unsigned short seed = {1, 2, 3};
unsigned short seed = {1, 2, 3, 0};
```

both pack to

```
unsigned seed = {0x20001, 0x3};
```

yielding the same state.

Proposed resolution: In 26.4.7.1[rand.util.seedseq]/8a, replace

Set `begin[0]` to $5489 + sN$, where N is the bit length of the sequence used to construct the `seed_seq` in 26.4.7.1/6 [rand.util.seedseq]. (This quantity is called n in 26.4.7.1/6 [rand.util.seedseq], but n has a different meaning in 26.4.7.1/8 [rand.util.seedseq]. We have $32^{(s-1)} < N \leq 32^s$.) Now

```
unsigned short seed = {1, 2, 3, 0};
unsigned seed = {0x20001, 0x3};
```

are equivalent ($N = 64$), but

```
unsigned short seed = {1, 2, 3};
```

gives a distinct state ($N = 48$).

N2391 recommendations: We first observe that this issue would become moot if issue 677 is adopted: a part of 677's proposed resolution would completely replace 26.4.7.1/8a, the paragraph most central to the present issue's resolution. However, in the event that we do not adopt issue 677, we present our recommendations below.

We concur with the above analysis, and agree with the direction of the proposed resolution. However, we believe the proposed wording is somewhat argumentative, and therefore instead recommend as follows:

In 26.4.7.1/1, insert as marked:

1 An object of type `seed_seq` consumes a sequence of integer-valued data, w bits each, and produces a fixed number of unsigned integer values, $0 \leq i < 2^{32}$, based on the consumed data. [*Note: ...—end note*]

In the class synopsis following 26.4.7.1/2, insert a new private data member:

```
size_t sz; // exposition only
vector<result_type> v; // exposition only
```

In 26.4.7.1/3, insert as marked:

3 *Effects:* Constructs a `seed_seq` object as if by default-constructing its member `s sz` and `v`.

In 26.4.7.1/6, change as marked:

6 *Effects*: Constructs a `seed_seq` object by rearranging the bits of the supplied sequence `[begin, end)` into 32-bit units, as if by first concatenating all the `sz = n` bits that make up the supplied sequence to initialize a single (possibly very large) unsigned binary number, b , and then carrying out the following algorithm:

```
for( v.clear(); n > 0; n -= 32 )
    v.push_back( b mod 232, b /= 232;
```

In 26.4.7.1/8a, change as marked:

8 a) Set `begin[0]` to `5489 + s sz`. ...

CK comments on 2007-09-25: “The issue raised here—distinct vectors of shorts can result in identical states—is present in the proposal given in Issue 677. [...]”

CK comments on 2007-10-01: “I’m still worried that on machines without `uint32_t` certain seeds cannot be generated. Thus if I run a code on one machine which has a `uint32_t` type with `seed = [1]`, I cannot reproduce the results on a PDP-10 with no `uint32_t` and with `uint_least32_t` being 36 bits wide.”

Recommendations: We agree with both these observations, and withdraw our argument that this issue is superseded by the proposed resolution to Issue 677.

To address the observations, we recommend the following changes (note that Issue 608 affects the same paragraph), considerably simplified and adjusted for compatibility with the proposed resolution to Issue 677. The adjustment gives a materially distinct `seed_seq` for any changes in values of inputs or in values of w . It further produces an internal state that can be restored if emitted via `params()`:

In the synopsis after 26.4.7.1/2, edit as marked, and make the identical change above 26.4.7.1/5:

```
template<class InputIterator,
         size_t u=numeric_limits<iterator_traits<InputIterator>::value_
type>::digits>
    seed_seq(InputIterator begin, InputIterator end);
```

In 26.4.7.1/6, edit as marked:

6 *Effects*: Constructs a `seed_seq` object by rearranging **some or all of** the bits of the supplied sequence `[begin, end)` **of w -bit quantities** into 32-bit units, as if by **the following**:

~~First concatenating all the n bits that make up~~ **extract the rightmost u bits from each of the $n = \text{end} - \text{begin}$ elements of the supplied sequence and concatenate all the extracted bits** to initialize a single (possibly very large) unsigned binary number, $b = \sum_{i=0}^{n-1} (\text{begin}[i] \bmod 2^u) \cdot 2^{w \cdot i}$ **(in which the bits of each `begin[i]` are treated as denoting an unsigned quantity).**

~~and then~~ carrying out the following algorithm:

```
v.clear();
if (w < 32)
    v.push_back(n);
for( v.clear(); n > 0; --n == 32 )
    v.push_back( b mod 232, b /= 232;
```

9 Issue 677: Weaknesses in `seed_seq::randomize`

Section: 26.4.7.1 [rand.util.seedseq]

Submitter: Charles Karney

Date: 2007-05-15

Discussion: `seed_seq::randomize` provides a mechanism for initializing random number engines which ideally would yield “distant” states when given “close” seeds. The algorithm for `seed_seq::randomize` given in the current Working Draft for C++, N2284 (2007-05-08), has 3 weaknesses

1. Collisions in state. Because of the way the state is initialized, seeds of different lengths may result in the same state. The current version of `seed_seq` has the following properties:

- For a given $s \leq n$, each of the 2^{32s} seed vectors results in a distinct state.

The proposed algorithm (below) has the considerably stronger properties:

- All of the $(2^{32n} - 1)/(2^{32} - 1)$ seed vectors of lengths $s < n$ result in distinct states.
- All of the 2^{32n} seed vectors of lengths $s == n$ result in distinct states.

2. Poor mixing of v 's entropy into the state. Consider `v.size() == n` and hold `v[n/2]` thru `v[n-1]` fixed while varying `v[0]` thru `v[n/2-1]`, a total of 2^{16n} possibilities. Because of the simple recursion used in `seed_seq`, `begin[n/2]` thru `begin[n-1]` can take on only 2^{64} possible states.

The proposed algorithm uses a more complex recursion which results in much better mixing.

3. `seed_seq::randomize` is undefined for `v.size() == 0`. The proposed algorithm remedies this.

The current algorithm for `seed_seq::randomize` is adapted by me from the initialization procedure for the Mersenne Twister by Makoto Matsumoto and Takuji Nishimura. The weakness (2) given above was communicated to me by Matsumoto last year.

The proposed replacement for `seed_seq::randomize` is due to Mutsuo Saito, a student of Matsumoto, and is given in the implementation of the SIMD-oriented Fast Mersenne Twister random number generator SFMT.

<http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT/index.html>

<http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT/SFMT-src-1.2.tar.gz>

See Mutsuo Saito, An Application of Finite Field: Design and Implementation of 128-bit Instruction-Based Fast Pseudorandom Number Generator, Master's Thesis, Dept. of Math., Hiroshima University (Feb. 2007)

<http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT/M062821.pdf>

One change has been made here, namely to treat the case of small n (setting $t = (n-1)/2$ for $n < 7$).

Since `seed_seq` was introduced relatively recently there is little cost in making this incompatible improvement to it.

Proposed resolution: The following is the proposed replacement of paragraph 8 of section 26.4.7.1 [rand.util.seedseq]:

8 Effects: With $s = v.size()$ and $n = end - begin$, fills the supplied range `[begin, end)` according to the following algorithm in which each operation is to be carried out modulo 2^{32} , each indexing operator applied to `begin` is to be taken modulo n , ~~each indexing operator applied to `v` is to be taken modulo s~~ , and $T(x)$ is defined as $x \text{ xor } (x \text{ rshift } 3027)$:

- a) ~~Set begin[0] to 5489 + s. Then, iteratively for k = 1, ..., n - 1, set begin[k] to~~

$$\text{1812433253} * T(\text{begin}[k-1]) + k.$$

- b) ~~With m as the larger of s and n, transform each element of the range (possibly more than once): iteratively for k = 0, ..., m - 1, set begin[k] to~~

$$(\text{begin}[k] \text{ xor } (1664525 * T(\text{begin}[k-1]))) \\ + v[k] + (k \bmod s).$$

- c) ~~Transform each element of the range one last time, beginning where the previous step ended: iteratively for k = m mod n, ..., n - 1, 0, ..., (m - 1) mod n, set begin[k] to~~

$$(\text{begin}[k] \text{ xor } (1566083941 * T(\text{begin}[k-1]))) - k.$$

```
fill(begin, end, 0x8b8b8b8b);
```

```
if (n >= 623)
    t = 11;
else if (n >= 68)
    t = 7;
else if (n >= 39)
    t = 5;
else if (n >= 7)
    t = 3;
else
    t = (n-1)/2;
```

```
p = (n-t)/2;
q = p+t;
```

```
m = max(s+1, n);
for (k = 0; k < m; k += 1) {
    r = 1664525 * T(begin[k] ^ begin[k+p] ^ begin[k-1]);
    begin[k+p] += r;
    r += k % n;
    if (k == 0)
        r += s;
    else if (k <= s)
        r += v[k-1];
    begin[k+q] += r;
    begin[k] = r;
}

for (k = m; k < m + n; k += 1) {
    r = 1566083941 * T(begin[k] + begin[k+p] + begin[k-1]);
    begin[k+p] ^= r;
    r -= k % n;
    begin[k+q] ^= r;
    begin[k] = r;
}
```

N2391 recommendations: It seems clear from the citations provided in the above discussion that the state of the art has advanced since we formulated our proposal [N2111](#) (2006-10-19).

We are fortunate to be able to incorporate a provably better algorithm into C++0X, and generally support the revision proposed above.

However, we believe the level of detail in the proposed resolution is overly specific as to the coding required of an implementation. We therefore recommend the following reformulation of the proposed algorithm, preserving the style of the algorithm it replaces:

8 *Effects*: With $s = v.size()$ and $n = end - begin$, fills the supplied range $[begin, end)$ according to the following algorithm in which each operation is to be carried out modulo 2^{32} , each indexing operator applied to $begin$ is to be taken modulo n , ~~each indexing operator applied to v is to be taken modulo s~~ , and $T(x)$ is defined as $x \oplus (x \ll 3027)$:

- a) ~~Set $begin[0]$ to 5489 + s . Then, iteratively for $k = 1, \dots, n - 1$, set $begin[k]$ to~~

$$\text{1812433253} * T(begin[k-1]) + k.$$

By way of initialization, set each element of the range to the value 0x8b8b8b8b. Additionally, for use in subsequent steps, let $p = (n - t)/2$ and let $q = p + t$, where

$$t = (n \geq 623) ? 11 : (n \geq 68) ? 7 : (n \geq 39) ? 5 : (n \geq 7) ? 3 : (n - 1)/2;$$

- b) With m as the larger of $s+1$ and n , transform each element of the range (possibly more than once): iteratively for $k = 0, \dots, m - 1$, **calculate values**

$$\begin{aligned} r_1 &= 1664525 \cdot T(begin[k] \oplus begin[k+p] \oplus begin[k-1]) \\ r_2 &= r_1 + \begin{cases} s & , k = 0 \\ k \bmod n + v[k-1] & , 0 < k \leq s \\ k \bmod n & , s < k \end{cases} \end{aligned}$$

and, in order, increment $begin[k+p]$ by r_1 , increment $begin[k+q]$ by r_2 , and set $begin[k]$ to r_2 .

$$\begin{aligned} &\text{--}(begin[k] \oplus (1664525 * T(begin[k-1]))) \\ &\text{+ } v[k] \text{ + } (k \bmod s). \end{aligned}$$

- c) Transform each element of the range ~~one last~~ **three more times**, beginning where the previous step ended: iteratively for ~~$k = m \bmod n, \dots, n - 1, 0, \dots, (m - 1) \bmod n$~~ $k = m, \dots, m + n - 1$, **calculate values**

$$\begin{aligned} r_3 &= 1566083941 \cdot T(begin[k] + begin[k+p] + begin[k-1]) \\ r_4 &= r_3 - (k \bmod n) \end{aligned}$$

and, in order, update $begin[k+p]$ by xoring it with r_4 , update $begin[k+q]$ by xoring it with r_3 , and set $begin[k]$ to r_4 .

$$\text{--}(begin[k] \oplus (1566083941 * T(begin[k-1]))) \text{-- } k.$$

ST comments on 2007-09-21: “The proposed algorithm ... states ‘(...) update $begin[k+p]$ by xoring it with r_4 , update $begin[k+q]$ by xoring it with r_3 , (...)’, although it should be ‘(...) update $begin[k+p]$ by xoring it with r_3 , update $begin[k+q]$ by xoring it with r_4 , (...)’.

CK comments on 2007-09-25: “I concur with Stephan Tolksdorf’s correction (1). [Also, i]n 8b and 8c, the juxtaposition of ‘possibly more than once’ and ‘three more times’ jars, since by the method of counting in 8c, ‘possibly more than once’ is certainly at least three times.”

Recommendations: We agree that the N2391 recommendations contain the typo identified by ST, and also agree with CK’s observation re the wording. We now recommend the following changes (which incorporate the adjustments to address both points, and which now also correctly handle the case of the empty sequence):

8 ~~Effects:~~ **No effects if `begin == end`. Otherwise,** ~~With `s = v.size()` and `n = end - begin`, fills the supplied range `[begin, end)` according to the following algorithm in which each operation is to be carried out modulo 2^{32} , each indexing operator applied to `begin` is to be taken modulo `n`, each indexing operator applied to `v` is to be taken modulo `s`, and $T(x)$ is defined as `x xor (x rshift 3027)`:~~

- a) ~~Set `begin[0]` to 5489 + `s`. Then, iteratively for `k = 1, ..., n - 1`, set `begin[k]` to~~

$$\text{1812433253} * T(\text{begin}[k-1]) + k.$$

By way of initialization, set each element of the range to the value `0x8b8b8b8b`. Additionally, for use in subsequent steps, let $p = (n - t)/2$ and let $q = p + t$, where

$$t = (n \geq 623) ? 11 : (n \geq 68) ? 7 : (n \geq 39) ? 5 : (n \geq 7) ? 3 : (n - 1)/2;$$

- b) With `m` as the larger of `s + 1` and `n`, transform ~~each~~**the** elements of the range (possibly ~~more than once~~): iteratively for `k = 0, ..., m - 1`, **calculate values**

$$\begin{aligned} r_1 &= 1664525 \cdot T(\text{begin}[k] \text{ xor } \text{begin}[k+p] \text{ xor } \text{begin}[k-1]) \\ r_2 &= r_1 + \begin{cases} s & , k = 0 \\ k \bmod n + v[k-1] & , 0 < k \leq s \\ k \bmod n & , s < k \end{cases} \end{aligned}$$

and, in order, increment `begin[k + p]` by r_1 , increment `begin[k + q]` by r_2 , and set `begin[k]` to r_2 .

$$\text{begin}[k] \text{ xor } (1664525 * T(\text{begin}[k-1])) + v[k] + (k \bmod s).$$

- c) Transform ~~each~~**the** elements of the range ~~one last time~~, beginning where the previous step ended: iteratively for ~~`k = m mod n, ..., n - 1, 0, ..., (m - 1) mod n`~~
~~`k = m, ..., m + n - 1`~~, **calculate values**

$$\begin{aligned} r_3 &= 1566083941 \cdot T(\text{begin}[k] + \text{begin}[k+p] + \text{begin}[k-1]) \\ r_4 &= r_3 - (k \bmod n) \end{aligned}$$

and, in order, update `begin[k + p]` by xoring it with r_3 , update `begin[k + q]` by xoring it with r_4 , and set `begin[k]` to r_4 .

$$\text{begin}[k] \text{ xor } (1566083941 * T(\text{begin}[k-1])) - k.$$

10 Issue 712: `seed_seq::size` no longer useful

Section: 26.4.7.1 [rand.util.seedseq]

Submitter: Marc Paterno

Date: 2007-08-25

Discussion: One of the motivations for incorporating `seed_seq::size()` was to simplify the wording in other parts of [rand]. As a side effect of resolving related issues, all such references to `seed_seq::size()` will have been removed. More importantly, the present specification is contradictory, as “The number of 32-bit units the object can deliver” is not the same as “the result of `v.size()`.”

Proposed resolution: In 26.4.7.1, delete from the class synopsis:

```
size_t size() const;
```

Also delete the entirety of paragraph 10:

```
size_t size() const;
```

~~10 Returns: The number of 32-bit units the object can deliver, as if by returning the result of `v.size()`.~~

N2391 recommendations: We recommend that `seed_seq::size()` be removed, as above.

ST comments on 2007-09-21: “I do not agree with the assessment that the member `seed_seq::size` becomes useless after the changes proposed in N2391. The number of 32 bit seeds that were supplied to `seed_seq` is a valuable indication of the entropy/ bits of randomness stored in `seed_seq`, which could be exploited in (non-standard) engines to improve the quality of seeding. Moreover, it is quite useful to know the size of the array of seeds before one calls `get_seeds` with an output iterator.”

CK comments on 2007-09-25: “I concur with Stephan Tolksdorf’s recommendation to retain `seed_seq::size`. However the wording of description is misleading.”

Recommendations: More than anything else, this issue has clarified that the `seed_seq` members `randomize()` and `get_seeds()` are suboptimally named: `randomize()` is designed to produce values to be used as seeds for random number engines; this functionality could easily be (incorrectly) associated with a function named `get_seeds()`. Since there is no backward-compatibility issue, we therefore recommend, as an initial step, that these functions be given more descriptive names: specifically that ~~`randomize`~~ be renamed `generate` throughout [rand], and that ~~`get_seeds`~~ be renamed `param` throughout [rand.util.seedseq].

Second, we now recommend that `seed_seq::size()` be retained, but with the following changes to its description:

~~Returns: The number of 32-bit units the object can deliver, as if by returning the result of `v.size()`.~~ **that would be returned by a call to `param()`.**

11 Issue 655: Signature of `generate_canonical` not useful

Section: 26.4.7.2 [rand.util.canonical]

Submitter: Daniel Krügler

Date: 2007-03-08

Discussion: In 26.4.2 [rand.synopsis] we have the declaration

```
template<class RealType, class UniformRandomNumberGenerator, size_t bits>
result_type generate_canonical(UniformRandomNumberGenerator& g);
```

Besides the “`result_type`” issue (already recognized by Bo Persson at Sun, 11 Feb 2007 05:26:47 GMT in this group) it’s clear, that the template parameter order is not reasonably choosen: Obviously one always needs to specify all three parameters, although usually only two are required, namely the result type `RealType` and the wanted bits, because `UniformRandomNumberGenerator` can usually be deduced.

Proposed resolution: In the header `<random>` synopsis 26.4.2 [rand.synopsis] as well as in the corresponding function description in 26.4.7.2 [rand.util.canonical] 26.4.7.2 between para 2 and 3 change the declaration

```
template<class RealType, class UniformRandomNumberGenerator,
        size_t bits, class UniformRandomNumberGenerator>
RealType generate_canonical(UniformRandomNumberGenerator& g);
```

Recommendations: We concur with the above analysis of this relatively minor issue, and agree that the utility of `generate_canonical` would benefit from the proposed resolution. (For the record, the current ordering had its origin in a much earlier experimental version in which the `bits` parameter had a default value.)

12 Summary and conclusion

This paper has recommended resolutions to all known issues related to random number generation in the standard library. It is our firm hope that these recommendations receive the attention of the Library Working Group on a time scale commensurate with final adoption into C++0X.

13 Acknowledgments

I gratefully acknowledge the able advice and assistance of my colleagues Mark Fischler and Marc Paterno, and also thank the Fermi National Accelerator Laboratory's Computing Division, sponsor of our participation in the C++ standards effort, for its past and continuing support of our efforts to improve C++ for all our user communities.