

PACKAGE SPECIFICATION

1 SUMMARY

Generates **uniformly distributed pseudo-random numbers.** Random numbers are generated in the ranges $0 < \xi < 1$, $-1 < \eta < 1$ and random integers in $1 \le k \le N$ where N is specified by the user.

A multiplicative congruent method is used where a 32 bit generator word g is maintained. On each call to the subroutine g_{n+1} is updated to 9228907× g_n mod(2³²); the initial 32 bit value of g is '01010101...01'. Depending on the type of random number required the following are computed, $\xi = 2^{-32}g_{n+1}$; $\eta = 2^{-31}g_{n+1} - 1$ or $k = \text{int.part}\{\xi N\} + 1$.

The subroutine also provides a facility for saving the current value of the generator word and for re-starting with any specified value.

ATTRIBUTES — Version: 1.0.0. Types: FA01A; FA01AD. Original date: August 1967. Origin: R.C.F.McLatchie, Harwell. **Remark:** FA01A was formerly called FA01AS.

2 HOW TO USE THE PACKAGE

2.1 Argument lists and calling sequences

There are four entries.

(i) to obtain random floating point numbers

The single precision version

R=FA01A(I)

The double precision version

R=FA01AD(I)

I is an INTEGER variable which must be set by the user to chose one of two ranges for the random number. Only its sign is significant. If $I \ge 0$ the result is a real value in the range $0 < \xi < 1$ and if I < 0 the result is a real value in the range $-1 < \eta < 1$.

FA01A is a REAL valued function subprogram returned set to the random number.

FA01AD is a DOUBLE PRECISION valued function subprogram returned set to the random number.

(ii) to obtain random integers

The single precision version

CALL FA01B(N,K)

The double precision version

CALL FA01BD(N,K)

- N is an INTEGER variable which must be set by the user to specify the upper limit N of the range of integers from which the random number is to be taken, i.e. the random number k is chosen from $1 \le k \le N$. Restriction: N must be positive.
- K is an INTEGER variable which will be set by the subroutine to the random integer k.

(iii) to save the current generator word

The single precision version

CALL FA01C(IL,IR)

The single precision version

CALL FA01CD(IL,IR)

- IL and IR are INTEGER variables which will be set by the subroutine to the current value of the generator word $g = IL \times 16^4 + IR$.
- (iv) to reset the current value of the generator word

The single precision version

CALL FA01D(IL, IR)

The double precision version

CALL FA01DD(IL,IR)

IL and IR are INTEGER variables which must be set by the user to the new generator word and should only be set to values previously obtained from FA01C/CD.

2.2 Common

One common block is used. The common block is

The single precision version

COMMON / FA01E/GL,GR

The double precision version

COMMON / FA01ED/GL,GR

where the parameters are given default values by a block data subprogram FA01F/FD.

GL, GR are DOUBLE PRECISION variables which contain current value of the generator word.

3 GENERAL INFORMATION

Use of common: The common block FA01E/ED is used, see § 2.2.

Workspace: none.

Other subprograms: none.

Input/Output: none.

4 METHOD

The generator integer g is held as a double precision variable G and revised on every call of FA01A/AD or FA01B/BD. It is initialized as if FA01D/DD is called with

 $IL = IR = 21845 = (16^4 - 1)/3$

and on each call is revised as if the statement

G=DMOD(G*9228907.,16.**8)

were executed. The output from FA01A/B uses the revised G as follows

FA01A(1)=G/16.**8

FA01A(-1)=2*G/16**8-1.
K=INT(FA01A(1)*FLOAT(N))+1

5 EXAMPLE OF USE

We illustrate the use of the package by saving and printing the generator word, printing a random positive real number, printing a random integer in the range 1 to 9, and resetting the generator word.

Suitable code is as follows:-

```
C SIMPLE EXAMPLE OF USE OF FA01 PACKAGE
С
C SAVE AND PRINT THE GENERATOR WORD
      CALL FA01C(IL, IR)
      WRITE(6,10)IL,IR
10
     FORMAT(' GENERATOR = ', 216)
С
C PRINT A RANDOM POSITIVE REAL NUMBER
      WRITE(6,20)FA01A(1)
 20
      FORMAT(' RANDOM POSITIVE NUMBER = ', F8.6)
С
C PRINT A RANDOM INTEGER IN THE RANGE 1 TO 9
      CALL FA01B(9,I)
      WRITE(6,30)I
 30
     FORMAT(' RANDOM INTEGER IN RANGE 1 TO 9 = ', I1)
C RESET THE GENERATOR WORD
      CALL FA01D(IL, IR)
С
      STOP
      END
This produces the following output
```

GENERATOR = 21845 21845

RANDOM POSITIVE NUMBER = 0.332617RANDOM INTEGER IN RANGE 1 TO 9 = 1