

A PORTABLE PACKAGE OF SPECTRAL TEST  
FOR PSEUDO-RANDOM NUMBER  
GENERATORS

By

CHUNG-PEI CHU  
#

Bachelor of Education

Taiwan Normal University

Taiwan, R. O. C.

1976

Submitted to the Faculty of the  
Graduate College of the  
Oklahoma State University  
in partial fulfillment of  
the requirements for  
the Degree of  
MASTER OF SCIENCE  
July, 1986

Thesis  
1986  
C559P  
cop 2



A PORTABLE PACKAGE OF SPECTRAL TEST  
FOR PSEUDO-RANDOM NUMBER  
GENERATORS

Thesis Approved:

*J. P. Chandler*  
\_\_\_\_\_

Thesis Adviser

*D. A. Thoreson*  
\_\_\_\_\_

*W. J. Grace*  
\_\_\_\_\_

*Norman N. Durham*  
\_\_\_\_\_

Dean of the Graduate College

## PREFACE

This thesis writes and tests a portable software package of spectral test for pseudo-random number generators. Because calculations in spectral test require multiple precision integer operations. This software package include multiple precision integer arithmetic operations. This package has been tested from WATIV and FORTRAN G compilers in IBM 360/370, and from FORTRAN V compiler in IBM 3081. This package can be run in any computer with FORTRAN compiler.

I would like to express sincere gratitude to my major adviser, Dr. J. P. Chandler, for his help on this thesis and for his assistance throughout my studies at Oklahoma State University. I am also thankful to my committee members, Dr. S. A. Thoreson and Dr. M. J. Folk, for their contributions and advice, and Dr. D. W. Grace for substituting during my oral examination.

My husband, Shen-Then, my son, Brian, deserve my deepest appreciation for their constant support, encouragement, and understanding.

## TABLE OF CONTENTS

Chapter	Page
I. INTRODUCTION . . . . .	1
II. RANDOM NUMBER GENERATORS - LINEAR CONGRUENTIAL METHODS. . . . .	4
The Linear Congruential Scheme. . . . .	4
Best Choice of Modulus. . . . .	6
Best Choice of Multiplier . . . . .	10
Mixed Congruential Methods . . . . .	10
Multiplicative Congruential Methods. . . . .	11
Basic Number Theory for Theorem B. . . . .	14
Rules to Find Primitive Root . . . . .	15
Potency . . . . .	16
Other Methods . . . . .	16
III. THE SPECTRAL TEST FOR PSEUDO-RANDOM NUMBER GENERATOR. . . . .	19
Theory Behind The Spectral Test . . . . .	19
Transform Analysis Techniques. . . . .	20
Finite Fourier Transform . . . . .	22
Applying the Fourier Transform to Random Number Generation . . . . .	22
Examples of the Spectral Test . . . . .	26
A Computational Method. . . . .	29
Algorithm for the Spectral Test . . . . .	30
IV. COMPUTER IMPLEMENTATION AND RESULTS . . . . .	35
Integer Multiple Precision Operations Package . . . . .	35
Storage Format of MPI. . . . .	36
Input Data . . . . .	38
Output Data. . . . .	38
Use of Multiple Precision Integer Package. . . . .	39
Spectral Test Subroutine Package. . . . .	43
Calling Program. . . . .	43
Algorithm of Calling Program . . . . .	44
Spectral Test Subroutine . . . . .	44

Chapter	Page
Test and Verification . . . . .	45
Result. . . . .	46
Generators from Knuth. . . . .	46
Generators from Hwang. . . . .	47
V. SUMMARY AND CONCLUSIONS. . . . .	52
SELECTED BIBLIOGRAPHY . . . . .	55
APPENDIX A - PROGRAM LISTING. . . . .	57

LIST OF TABLES

Table	Page
I. Bit Representation of X When $a=1$ , $c=3$ , $m=2^{*}4$ , Least Bit of X Alternates between Zero and One . . . . .	8
II. Bit Representation of X When $m=2^{*}4$ , $a=3$ , $c=0$ , the Least Significant Bit is Constant . . . . .	9
III. Bit Representation of X When $m=2^{*}4-1$ , $a=3$ , $c=0$ , Lower-Order Bits Would Be Satisfactorily random . . . . .	9
IV. Example For $m=p$ , $p$ Is Odd And $a=1+kp$ Sequence Has Maximum Length $m$ . . . . .	12
V. Example For $m=p$ $p$ $p$ ... $p$ , Select $a=1+kp$ $p$ ... $p$ ,Sequence Has Maximum Length $m$ . . . . .	13
VI. Subroutines and Description of Integer Multiple Precision Arithmetic Operation Package . . . . .	40
VII. List of Results of First Test Group of the Portable Spectral Test Package. . . . .	48
VIII. List Results of Knuth's Spectral Test . . . . .	49
IX. List of Results of Second Test Group of the Portable Spectral Test. . . . .	50
X. List of Results of Hwang's Spectral Test. . . . .	51

## LIST OF FIGURES

Figure		Page
1.	Flow Diagram Relationship of Conventional and Transform Analysis . . . . .	21
2.	Knuth's Spectral Test Algorithm. . . . .	32
3.	Knuth's R Matrix in the Spectral Test. . . . .	34
4.	Storage Format of MPI. . . . .	37
5.	MPI Form of Integer -1034567 . . . . .	38
6.	Output Format of -1034567 . . . . .	39



## CHAPTER I

### INTRODUCTION

Monte Carlo calculations are used in many areas of both applied mathematics and statistics. Such calculations depend on having available sequences of numbers which appear to be drawn at random from a particular probability distribution. Such numbers which are generated in a deterministic way are referred to as pseudo-random numbers. They only appear to be random.

The important studies of pseudo-random numbers are the following fields: the determination of the periods of the iterative processes used and the selection of those with periods of adequate length; the application of statistical tests to the output sequences of such generators. By far the most popular deterministic way to generate random number sequences is the linear congruential method, because it is possible to prove theoretically that the sequence has certain desirable random properties and that no degeneracy will occur. Two common types of statistical tests for randomness of random number generators are empirical tests and theoretical tests. Empirical tests are done by computer manipulation of groups of numbers from the sequence and evaluation of certain statistics. Theoretical tests are

done by establishing characteristics of the sequence using number theory based on the recurrence rule used to form the sequence.

An important test for the randomness of pseudo-random generators is the spectral test, formulated in 1965 by Coveyou and Macpherson [4]. The spectral test embodies aspects of both the empirical and the theoretical tests. It considers quantities averaged over the full period, and it requires a computer program to determine the results. Knuth [9] formulated this test into an algorithm in 1969. He considered this test especially important because, in addition to being passed by all good generators of linear congruential method, it is actually failed by all such generators known to be bad. But in this thesis we found an exception, one generator known to be bad pass this portable spectral test package.

The major goal of this thesis is to study the spectral test and to implement Knuth's spectral test algorithm for the evaluation of linear congruential pseudo-random number generators.

Chapter II presents a brief description of linear congruential pseudo-random number generators and establishes the rules used to choose the moduli and multipliers so that the sequence of maximum period can be obtained. Chapter III introduces the spectral test for the randomness of computer-generated sequences. The primary concern about the spectral test in this thesis will be placed on discussing

the theory behind the test, showing examples of the test, and reviewing Knuth's spectral test algorithm. Chapter IV describes the computer implementation of a portable package for the spectral test which is based on Knuth's algorithm. The final chapter will present the results from the computer tests and conclusions about the spectral test.

## CHAPTER II

### RANDOM NUMBER GENERATORS - LINEAR CONGRUENTIAL METHODS

In this chapter we will consider methods for generating sequences of random fractions, i.e., random real numbers  $U_n$ , uniformly distributed between zero and one. Actually it is generating integers  $X_n$  between zero and some number  $m$ ; the fraction

$$U_n = X_n/m \quad (2.1)$$

will then lie between zero and one.

Of the countless methods which have been invented to generate pseudo-uniform sequences, almost all are subsumed under the linear congruential method. The main objective of this chapter will be to study the number theoretic properties of linear congruential methods and summarize the results in two theorems.

#### The Linear Congruential Scheme

The computing scheme which defines the procedures is as follows.

$X_0$ ,	the starting value;	non-negative integer.
$a$ ,	the multiplier;	Positive integer.
$c$ ,	the increment;	non-negative integer.

$m$ , the modulus;  $m > x$ ,  $m > a$ ,  $m > c$ .

Define a sequence  $\langle X_n \rangle$  of non-negative integers, each less than  $m$ , by means of the congruence relation

$$X_{n+1} = (aX_n + c) \pmod{m}, \quad n \text{ a non-negative integer. (2.2)}$$

This is called a linear congruential sequence. Finally, to obtain numbers in the interval  $[0,1)$ , form the sequence (2.1). For example, the sequence obtained when  $X_0 = 3$ ,  $A = 2$ ,  $c = 1$ ,  $m = 10$  is

$$X_1 = (2 * 3 + 1) \pmod{10} = 7$$

$$X_2 = (2 * 7 + 1) \pmod{10} = 5$$

$$X_3 = (2 * 5 + 1) \pmod{10} = 1$$

$$X_4 = (2 * 1 + 1) \pmod{10} = 3$$

.

.

.

$3, 7, 5, 1, 3, 7, 5, 1, \dots$  and  $U_n$  will be  $3/10, 7/10, 5/10, 1/10, \dots$

It is clear that the congruential sequences always "gets into a loop", because it can contain at most  $m$  different numbers, each number in a particular sequence being determined solely by its predecessor. The repeating cycle is called the period; the sequence in the above example has a period of length 4. A useful sequence will of course have a relatively long period. The principles of choosing  $X_0$ ,  $a$ ,  $c$ , and  $m$  appropriately will be investigated carefully in following sections.

### Best Choice of Modulus

Since the period of a congruential sequence can never exceed  $m$ , the value of  $m$  should be rather large. Another factor which influences the choice of  $m$  is speed of generation; the value of  $m$  should make the computation of  $(aX_n + c) \pmod{m}$  quite fast. In practice it is desirable to choose  $m$  to be a power of 2 on a binary machine, or a power of 10 on a decimal machine. We are then able to avoid the division which is implicit in the congruence, and also the division to form  $X_n/m$ . In this thesis we will follow Knuth's [9] terminology "word size" is 2 for a binary computer which has 32 bits word. For example, let  $m$  equal the computer's word size. Compute the result of  $aX_n$  in register 2, then result of  $aX_n \pmod{m}$  is the lower half bits of the product. For example, if the computer contains 4 bit words, then the word size is  $2^{*}4$ . Suppose  $a=3$ ,  $X_0=14$ ; then  $a*X_0=42$ . The bit representation of 42 is 111010, the result of  $aX_0 \pmod{m}$  is 10. The bit representation of 10 is 1010. It is the lower 4 bits of  $aX_n$ .

Knuth [9] suggested considering using  $m=\text{word size} \pm 1$ , because when  $m=\text{word size}$ , the right-hand digits of  $X_n$  are much less random than the left-hand digits.

If  $p$  is a divisor of  $m$ , and if

$$Y_n = X_n \pmod{p} = X_n - q_n p$$

$$X_n = Y_n + q_n p$$

$$\text{then } X_{n+1} = (aX_n + c) \pmod{m}$$

$$\begin{aligned}
&= (aY_n + aq_1 p + c) \pmod{q_2 p} \\
&= aY_n + aq_1 p + c - q_3 p \\
&= (aY_n + c) - (q_3 - aq_1) p \\
&= (aY_n + c) - q_4 p \\
Y_{n+1} &= X_{n+1} \pmod{p} \\
&= ((aY_n + c) - q_4 p) \pmod{p} \\
&= aY_n + c - q_4 p - q_5 p \\
&= aY_n + c - (q_4 + q_5) p \\
&= (aY_n + c) \pmod{p} \tag{2.3}
\end{aligned}$$

$q_k$  are non-negative integer.

The eq(2.3) shows that the low-order bits of  $X_n$  form a congruential sequence. For example,  $X_0=13$ ,  $a=1$ ,  $c=3$ ,  $m=2^{**}4$ , the bit representations of  $X_n$  are in table I. The low order two bits of  $X_n$  are the result of  $Y_n = X_n \pmod{2^{**}2}$ . The result of eq(2.3) is that the low-order two bits of  $X_{n+1}$  form a congruential sequence which has a period of length 4 or less. Similarly, the low-order three bits are periodic with a period of length at most  $2^{**}3$ ; and the least significant bit of  $X_n$  is either constant (see example in Table II) or it strictly alternates between zero and one.

This situation does not occur when  $m=\text{word size}\pm 1$ ; in this case, the low-order bits of  $X_n$  will behave just as randomly as the high-order bits do. For example, suppose  $X_0=13$ ,  $a=3$ ,  $c=0$ ,  $m=2^{**}4-1$ , the bits representation of  $X_n$  in Table III.

In most applications, the low-order bits are insignificant, and the choice  $m=\text{word size}$  is quite

TABLE I

BIT REPRESENTATION OF  $X_n$  WHEN  $a=1$ ,  $c=3$ ,  $m=2^{**}4$   
 LEAST SIGNIFICANT BIT OF  $X_n$  ALTERNATES  
 BETWEEN ZERO AND ONE

n	Value of $X_n$	Bit Representation
0	13	1101
1	0	0000
2	3	0011
3	6	0110
4	9	1001
5	12	1100
6	15	1111
7	2	0010
8	5	0101
9	8	1000
10	11	1011
11	14	1110
12	1	0001
13	4	0100
14	7	0111
15	10	1010
16	13	1101



TABLE II

BIT REPRESENTATION OF  $X_n$  WHEN  $m=2^{**4}$ ,  $a=3$ ,  $c=0$   
 THE LEAST SIGNIFICANT BIT IS CONSTANT

n	Value Of $X_n$	Bit Representation
0	13	1101
1	7	0111
2	5	0101
3	15	1111
4	13	1101

TABLE III

BIT REPRESENTATION OF  $X_n$  WHEN  $m=2^{**4}-1$ ,  $a=3$ ,  $c=0$   
 LOW-ORDER BITS WOULD BE SATISFACTORILY RANDOM

n	Value Of $X_n$	Bit Representation
0	13	1101
1	9	1001
2	12	1100
3	6	0110
4	3	0011
5	9	1001

satisfactory. Other choices are possible and will be found in references [6,9].

### Best Choice Of Multiplier

A long period is essential for any sequence which is to be used as a source of random numbers. But a long period is only one desirable criterion for the randomness of the sequence. It is quite possible to have a very long period in a completely nonrandom sequence. For example, when  $a = c = 1$ , the sequence is simply  $X_{n+1} = (X_n + 1) \pmod{m}$  and this obviously has a period of length  $m$ , but it is not random.

In this section will discuss how to choose the multiplier  $a$  so as to give the period of maximum length. The terms multiplicative congruential method and mixed congruential method are used to denote linear congruential methods with  $c=0$  and  $c \neq 0$  respectively.

### Mixed Congruential Methods

Theorem A. The mixed congruential sequence has a period of length  $m$  if and only if all following conditions are true.

1.  $c$  is relatively prime to  $m$ ;
2.  $a \equiv 1 \pmod{p}$ , if  $p$  is a prime factor of  $m$ ;
3.  $a \equiv 1 \pmod{4}$ , if 4 is a factor of  $m$ .

Thus with  $m$  a power of 2, as is natural in a binary machine, we need only have  $c$  odd and  $a \equiv 1 \pmod{4}$ . With  $m$  a power of 10, we need only have  $c$  not divisible by 2 or 5 and

$a \equiv 1 \pmod{20}$ . When  $m = p^e$ , and  $p$  is odd,

$$a = 1 + kp^\alpha, \quad (2.4)$$

then the sequence has maximum length  $m$ . For example,  $m = 3^3$ ,  $c = 2$ ,  $p = 3$ , choose  $a = 1 + 3 * 4 = 13$ . The sequence in Table IV has a period of length  $m$ . When

$$m = p_1^{e_1} p_2^{e_2} p_3^{e_3} \dots p_n^{e_n},$$

select

$$a = 1 + kp_1^{\alpha_1} p_2^{\alpha_2} p_3^{\alpha_3} \dots p_n^{\alpha_n}. \quad (2.5)$$

For example, if  $m = 2 * 3^2 * 2 = 18$ ,  $c = 5$ ,  $X_0 = 5$ ,  $k = 5$ , select

$a = 1 + 5 * 2^3 * 3 = 121$ . The sequence in Table V has a period of length  $m$ .

### Multiplicative Congruential Methods

Although multiplicative congruential methods are slightly faster than mixed congruential methods, the maximum period length of  $m$  can not be achieved. In fact, this is quite obvious, since the sequence now satisfies the relation

$$X_{n+1} = aX_n \pmod{m}, \quad (2.6)$$

and the value  $X_n = 0$  should never appear lest the sequence degenerate to zero. In general, if  $p$  is any divisor of  $m$  and if  $X$  is a multiple of  $p$ , we will have  $X_{n+1}, X_{n+2}, \dots$ , all multiples of  $p$ . So when  $c = 0$ , we will want  $X_n$  to be relatively prime to  $m$  for all  $n$ , and this limits the length of the period. We are no longer able to choose  $a$  so that the sequence has full period  $m$ . We can, however, choose  $a$  so that the period is acceptably large.

TABLE IV

EXAMPLE FOR  $m=p$ ,  $p$  IS ODD AND  $a = 1 + kp^{\alpha}$   
 SEQUENCE HAS MAXIMUM LENGTH  $m$

n	Value Of $X_n$
0	1
1	15
2	8
3	25
4	3
5	14
6	22
7	18
8	20
9	19
10	6
11	26
12	16
13	21
14	5
15	13
16	9
17	11
18	10
19	24
20	17
21	7
22	12
23	23
24	4
25	0
26	2
27	1

TABLE V

EXAMPLE FOR  $m = p_1^{e_1} p_2^{e_2} p_3^{e_3} \dots p_n^{e_n}$ , SELECT  
 $a = 1 + kp_1^{x_1} p_2^{x_2} \dots p_n^{x_n}$ , SEQUENCE  
 HAS MAXIMUM LENGTH  $m$ .

n	Value Of $x_n$
0	5
1	16
2	15
3	20
4	13
5	12
6	17
7	10
8	9
9	14
10	7
11	6
12	11
13	4
14	3
15	8
16	1
17	0
18	5

The basic theorem for the multiplicative congruential methods is more complicated and more difficult than for the mixed congruential methods. Before we describe theorem B, we need some basic number theory.

Basic Number Theory For Theorem B [8]

1. (Euler) Let  $a$  be relatively prime to  $m$  and  $\mathcal{Q}(m)$  be the number of positive integers less than and relatively prime to  $m$ . Then

$$a^{\mathcal{Q}(m)} \equiv 1 \pmod{m}.$$

2. Let  $m$  have the factorization into distinct prime powers given by

$$m = 2^{e_1} p_1^{e_2} p_2^{e_3} \dots$$

The minimal universal exponent  $\lambda(m)$ , called the indicator of  $m$ , is the least common multiple

$$\lambda(m) = \text{LCM} [\lambda(2^{e_1}), \lambda(p_1^{e_2}), \dots,]$$

of the indicators of the prime power factors of  $m$  [2].

3. The indicators of any power of an odd prime are equal to its totient

$\theta(m)$ , defined by

$$\lambda(p^e) = \theta(p^e) = (p-1)(p^{e-1}) \quad \text{if } p > 2.$$

Furthermore,

$$\lambda(2) = 1, \lambda(4) = 2, \lambda(2^e) = 2 \quad \text{if } e > 3.$$

In order to give the basic result, it is necessary to define the concept of a primitive root. For a given integer  $m$ , a relatively prime integer  $a$  is said to be a primitive root of  $m$  if it belongs to the exponent  $\theta(m)$  [8]. That is

to say,  $\phi(m)$  is the smallest power to which  $a$  may be raised before unity is obtained. Note that  $\phi(15) = 8$  while  $\lambda(15) = 4$ . Hence, there can exist no primitive root for  $m = 15$ .

The main properties of multiplicative congruential methods can be summarized in the following theorem.

Theorem B [2,6]. The sequence defined by taking  $c = 0$  in the congruence relation (2.1) has maximal period, provided that

1.  $x_0$  is relatively prime to  $m$ ;

and

2.  $a$  is a primitive root of  $p^e$ , if  $p^e$  is a factor of  $m$ , with  $p$  odd and  $e$  as large as possible, or with  $p = 2$  and  $e = 1$  or  $2$ ;

and

3.  $\phi(2^e) = 2^{e-2}$ , if  $2^e$  is a factor of  $m$ , with  $e > 2$ .

Moreover, for any  $m$ , there exist values of  $a$  satisfying these conditions, and, finally, the maximal period is the lowest common multiple of the periods,  $(p-1)p^{e-1}$  or  $2^{e-2}$ , with respect to the prime power factors.

Note that we can obtain a period of length  $m-1$  if  $m$  is prime; this is just one less than the maximum length. Knuth [9] and Hull [6] list some rules to find primitive roots of  $m$ .

#### Rules to Find Primitive Roots

$a$  is a primitive root modulo  $p$  if and only if

1.  $p^e = 2$ ,  $a$  is odd; or  $p^e = 4$ ,  $a \bmod 4 = 3$ ; or  $p^e = 8$ ,  $a$

$\text{mod } 8 = 3, 5, 7$ ; or  $p = 2, e > 4, a \text{ mod } 8 = 3$  or  $5$ ;

or

2.  $p$  is odd,  $e = 1, a = 0 \pmod{p}$ , and  $a^{(p-1)/q} \neq 1 \pmod{p}$  for any prime divisor  $q$  of  $(p - 1)$ ;

or

3.  $p$  is odd,  $e > 1, a$  satisfies condition 2, and  $a^{p-1} \neq 1 \pmod{p^2}$ .

In the common case  $m = 2^e$ , with  $e \geq 4$ , the conditions above simplify to the single requirement that  $a = 3$  or  $5$  (modulo 8). The second most common case is when  $m = 10$ . Knuth gave the following rules to find a primitive root of  $m$ .

If  $m = 10^e$ ,  $e \geq 5, c = 0$ , and  $X_0$  is not a multiple of 2 or 5, the period of the linear congruential sequence is  $5 * 10^{e-2}$  if and only if  $a \text{ mod } 200$  equals one of the following 32 values:

3, 11, 13, 19, 21, 27, 29, 37, 53, 59, 61, 67, 69, 77,  
83, 91, 109, 117, 123, 131, 133, 139, 141, 147, 163,  
171, 173, 179, 181, 187, 189, 197.

### Potency

High potency is another criterion for a good multiplier. According to Knuth, "The potency of a linear congruential sequence with maximum period is defined to be the least integer  $s$  such that  $(a-1)^s = 0 \pmod{m}$ . For multiplier with potencies less than 5 there is a high degree of dependency between  $X_n, X_{n+1}$ , and  $X_{n+2}$ . So a good



multiplier has potency higher than 5.

### Other Methods

Linear congruential sequences are not the only sources of random numbers that have been proposed for computer use. Many other methods are developed from the linear congruential methods.

#### 1. Quadratic Congruential Method [9].

$$X_{n+1} = (dX_n^2 + aX_n + c) \pmod{m} \quad (2.7)$$

The sequence defined by (2.6) has a period of the maximum length  $m$ ; the restrictions are not much more severe than in the linear method.

#### 2. Additive number generator [6,9].

Some investigations have been made of another class of generators, called "additive". An example of such a generator is obtained if one begins with two integers  $X_0$  and  $X_1$  and then defines the rest of the sequence by

$$X_{n+1} = (X_n + X_{n-1}) \pmod{m}. \quad (2.8)$$

Results with this simple Fibonacci sequence have not been very satisfactory.

#### 3. Random-bit-generator [13].

Let  $a = \{a_k\}$  be the sequence of 0's and 1's generated by the linear recursion relation

$$a_k = c_1 a_{k-1} + c_2 a_{k-2} + \dots + c_n a_{k-n} \pmod{2} \quad (2.9)$$

for any given set of integers  $c_i$  ( $i=1,2,\dots,n$ ), each having the value 0 or 1. We require  $c_n=1$ , and the sequence has degree  $n$ . Define a set of numbers of the form

$$Y_k = 0.a_{q^{k+r-1}} a_{q^{k+r-2}} \dots a_{q^{k+r-L}} \quad \text{base 2} \quad (2.10)$$

where  $r$  is a randomly chosen integer,  $0 \leq r \leq 2^n - 1$  and  $L \leq n$ . That is,  $Y_k$  is the binary expansion of a number whose binary representation is  $L$  consecutive digits in  $a$ ; successive  $Y_k$  are spaced  $q$  digits apart.

Results with the Random-bit sequence have been pretty satisfactory. Theoretical results illustrating the randomness of this sequence are given in [13].

#### 4. A combination of two congruential generators [10].

This method uses two different generators of the linear congruential type and has one shuffle the sequence produced by the other. Let  $\{U_n\}$  and  $\{V_n\}$  be the sequences generated by two unrelated congruential generators. We use a table of  $K$  locations which was filled with the numbers  $U_1, U_2, \dots, U_k$ . Then to generate  $X_r$ , the  $r$ th random number to be used, we used the first 7 bits of  $V_r$  as an index to get  $X_r$  from the table. The location of  $X_r$  in the table is then filled with the next number from the sequence  $\{U_n\}$ .

The results of this method can be found in [10]. Knuth [9] thought that this method can be highly recommended. The sequence generated by this method will satisfy virtually anyone's requirements for randomness in a computer-generated sequence.

Shuffling a random number sequence is a good idea. But, until now, no one has been able to find a theory of shuffling. The methods available for shuffling can be found in [9].

## CHAPTER III

### THE SPECTRAL TEST FOR PSEUDO- RANDOM NUMBER GENERATOR

In this chapter, the spectral test which was formulated by Coveyou & MacPherson [4] will be the topic of study. The spectral test was developed for the evaluation of multiplicative congruential pseudo-random number generators; ie. those of the form

$$X_{n+1} = aX_n \pmod{m}.$$

The spectral test is significant because it not only allows all good random number generators to pass, but it actually fails all linear congruential sequences known to be bad in some other sense. Therefore it is the most powerful test known. The theory behind the test and the algorithm of the test will be presented.

#### Theory Behind The Spectral Test

The "finite Fourier transform" of a function defined on a finite set is the mathematical motivation on which the spectral test is based. The transform analysis techniques should be understood before the theory behind the spectral test is studied.

## Transform Analysis Techniques

In general, people use transform analysis techniques to simplify problems. For example, the logarithm is a transform which we have all used. Fig. 1 shows a flow diagram that demonstrates the general relationship between conventional and transform analysis procedures. The example problem is to determine the quotient  $Y = X/Z$ . Assume that extremely good accuracy is desired and a computer is not available. Conventional analysis implies that  $Y$  must be determined by long-hand division. If we must perform the computation of  $Y$  repeatedly, then conventional analysis (long-hand division) represents a time consuming process.

The right-hand side of Fig. 1 illustrates the basic steps of transform analysis. As shown, the first step is to convert or transform the problem statement. For the example problem, we choose the logarithm to transform division to a subtraction operation.

Because of this simplification, transform analysis then requires only a table look-up of  $\log(X)$  and  $\log(Z)$ , and a subtraction operation to determine  $\log(Y)$ . From Fig 1, we next find the inverse transform (anti-logarithm) of  $\log(Y)$  by table look-up and complete the problem solution. It is clear that by using transform analysis techniques we have reduced the complexity of the example problem.

In general, transforms often result in simplified problem solving analysis. One such transform analysis technique is the Fourier transform. This transform has been

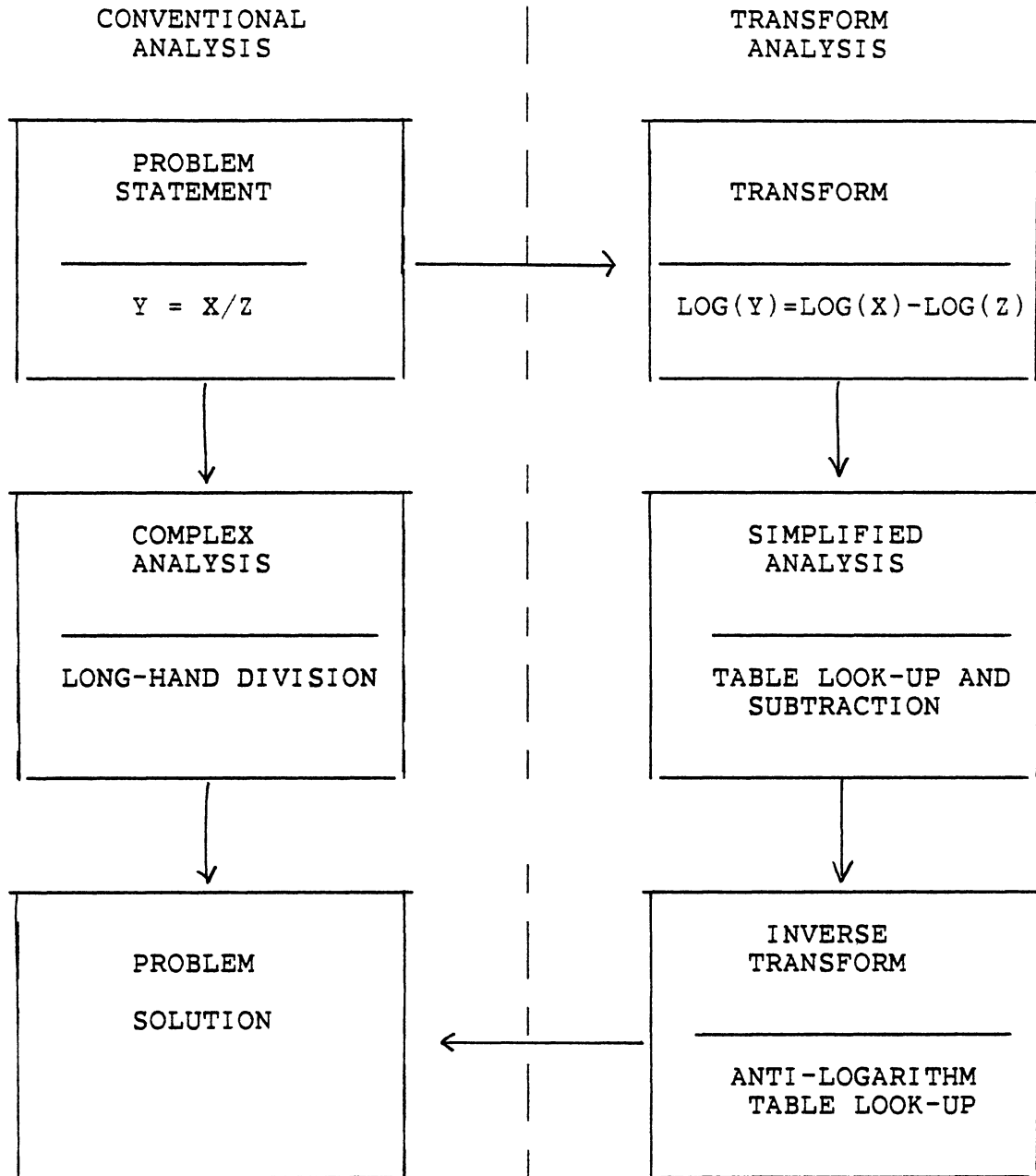


Figure 1. Flow diagram relationship of conventional and transform analysis.

found to be especially useful for problem simplification in many fields of scientific endeavor [1].

### Finite Fourier Transform

Given that  $F(t_1, t_2, \dots, t_n)$  is any complex-valued function defined for all combinations of integers  $t_k$ , where  $0 < t_k < m$  for  $1 < k < n$ , define the Fourier transform of  $F$  by the following rule.

$$f(s_1, s_2, \dots, s_n) = \sum_{0 \leq t_1, \dots, t_n < m} \exp(-2\pi i(s_1 t_1 + \dots + s_n t_n)) F(t_1, \dots, t_n) \quad (3.1)$$

The name "transform" is justified here since the original function  $F(t_1, \dots, t_n)$  can be reconstructed from its transform  $f(s_1, \dots, s_n)$  as follows:

$$F(t_1, \dots, t_n) = \frac{1}{(m^{**2})} \sum_{0 \leq s_1, \dots, s_n < m} \exp(2\pi i(s_1 t_1 + \dots + s_n t_n)) f(s_1, \dots, s_n) \quad (3.2)$$

The value  $(1/(m^{**2}))f(s_1, \dots, s_n)$  represents the amplitude of an  $n$ -dimensional complex plane wave with frequencies  $s_1/m, \dots, s_n/m$ , if  $F(t_1, \dots, t_n)$  is written as a superposition of such waves.

As a consequence of relations (3.1) and (3.2), it is possible in theory to determine any property of  $F$  from its transform  $f$  and conversely.

### Applying The Fourier Transform To Random Number Generation

The spectral test applies the Fourier transform concept to random number generation. Suppose that  $X_0, X_1, \dots$  is an infinite sequence of integers with  $0 < X_k < m$ , and let  $n$  be a

fixed positive integer.

Define

$$F(t_1, \dots, t_n) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{0 \leq k < N} \delta_{X_k t_1} \delta_{X_{k+1} t_2} \dots \delta_{X_{k+n-1} t_n}, \quad (3.3)$$

That is,  $F(t_1, \dots, t_n)$  is the limiting density of the number of appearances of the  $n$ -tuple  $(t_1, \dots, t_n)$  as  $n$  consecutive elements of the sequence  $X_0, X_1, \dots$ . Since all sequences  $X_0, X_1, \dots$  are periodic, the assumption is made that the limit in (3.3) exists, and we set  $N$  is equal to the period length. In a truly random sequence for the uniform distribution, each possible  $n$ -tuple should appear equally often, so  $F(t_1, \dots, t_n)$  should be  $1/(m^n)$  for all  $t_1, \dots, t_n$ .

The Fourier transform of (3.3) has the simple form

$$f(s_1, s_2, \dots, s_n) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{0 \leq k < N} \exp(-2\pi i (s_1 X_k + s_2 X_{k+1} + \dots + s_n X_{k+n-1})/m) \quad (3.4)$$

In a truly random sequence, this should be the transform of the constant function  $1/(m^n)$ ; so in a random sequence we should have

$$f(s_1, \dots, s_n) = \begin{cases} 1, & \text{if } s_1 = s_2 = \dots = s_n = 0 \pmod{m} \\ 0, & \text{otherwise} \end{cases} \quad (3.5)$$

The theoretical test, which finds the average of some function depending only on  $n$  consecutive values of the sequence, can be completely determined from the values of  $F(t_1, \dots, t_n)$ . Similarly, any theoretical test can be determined from the transformed function  $f(s_1, \dots, s_n)$  in (3.4), since this function carries the same information as

$F(t_1, \dots, t_n)$  does.

For a linear congruential sequence, defined by  $a$ ,  $m$ ,  $c$  and  $X_0$ , having the maximum period length,

$$f(s_1, \dots, s_n) = \exp(-2\pi i c((s(a) - s(1))/(a-1))/m) \delta(s(a)/m), \quad (3.6)$$

where

$$s(a) = s_1 + s_2 a + s_3 (a^2) + \dots + s_n (a^{n-1})$$

and

$\delta(x)$  is 1 if  $x$  is an integer, 0 otherwise.

Equation (3.2) allows us to interpret  $f(s_1, \dots, s_n)/(m^n)$  physically as the amplitude of the  $n$ -dimensional complex wave

$$w(t_1, \dots, t_n) = \exp(2\pi i(((s_1 t_1)/m) + \dots + ((s_n t_n)/m)))$$

By convention this wave may be assigned a "wave number"  $v$  corresponding to its "frequency", where

$$v = \sqrt{(s_1^2 + \dots + s_n^2)} \quad \text{when } |s_k| \leq (m/2) \text{ for } 1 < k < n. \quad (3.7)$$

and the wavelength is

$$L = 1/v$$

According to (3.5), no waves except the constant wave (frequency zero) should appear if the sequence  $X_0, X_1, \dots$  is truly random. An  $n$ -tuple consists of  $n$  successive members of the sequence and is regarded as a set of co-ordinates of a point in  $n$ -space. Marsaglia [11] has shown that if successive  $n$ -tuples of uniform  $(0,1)$  deviates produced using a multiplicative congruential generator are regarded in this manner, then a fixed number of parallel hyperplanes contains



all points. The distance between these hyper-planes is the wavelength,  $L$ , and the latter can therefore be regarded as a measure of the overall "accuracy" of the  $n$ -tuples, in the sense that any two  $n$ -tuples must be separated by at least this distance. This value therefore gives a measure of pseudo-randomness. It is clear that such a wave is harmful if the wavelength is long, harmless if it is short. Hence, the larger the value of  $v_n$ , the better. So if  $v_n$  is the smallest nonzero value of the wave number (3.7) for which  $f(s_1, \dots, s_n) \neq 0$  in a linear congruential sequence with maximum period, then the sequence  $X_0/m, X_1/m, X_2/m, \dots$  represents a sequence of random numbers uniformly distributed between 0 and 1, having "accuracy" or "truncation error"  $1/v_n$ , with respect to the independence of  $n$  consecutive values of the sequence averaged over the entire period.

We see that  $f(s_1, \dots, s_n) = 0$  except when

$$s_1 + s_2 a + s_3 a^2 + \dots + s_n a^{n-1} = 0 \pmod{m} \quad (3.8)$$

and in this case  $|f(s_1, \dots, s_n)| = 1$ . Therefore for linear congruential sequences of maximum period, the smallest nonzero wave number is given by

$$v_n = \min \sqrt{(s_1^2) + (s_2^2) + \dots + (s_n^2)} \quad (3.9)$$

where the minimum is taken over all  $n$ -tuples of integers  $(s_1, \dots, s_n) \neq (0, \dots, 0)$  satisfying (3.8).

### Examples Of The Spectral Test

Examples can make the calculation of the spectral test clear. In example 1 the values of  $a$  and  $m$  are small, so that we can calculate the minimum nonzero values of  $s$  easily. Example 2 was given by Knuth [9]; the values of  $a$  and  $m$  are large, and the values of  $s$  are the results from the computer.

Example 1:  $a=7$ ,  $m=11$ ,  $c=0$ ,  $X_0=0$

$n=2$ , the minimum nonzero value of  $s_1^2 + s_2^2$

for which  $s_1 + 7s_2 = 0 \pmod{11}$

occurs for  $s_1 = 1$ ,  $s_2 = 3$ ,

hence  $v_2 = \sqrt{10}$

$n=3$ , the minimum nonzero value of  $s_1^2 + s_2^2 + s_3^2$

for which  $s_1 + 7s_2 + 49s_3 = 0 \pmod{11}$

occurs for  $s_1 = -1$ ,  $s_2 = 1$ ,  $s_3 = 1$ ,

hence  $v_3 = \sqrt{3}$

$n=4$ , the minimum nonzero value of  $s_1^2 + s_2^2 + s_3^2 + s_4^2$

for which  $s_1 + 7s_2 + 49s_3 + 343s_4 = 0 \pmod{11}$

occurs for  $s_1 = -1$ ,  $s_2 = 1$ ,  $s_3 = 1$ ,  $s_4 = 0$ ,

hence  $v_4 = \sqrt{3}$

$n=5$ , the minimum nonzero value of  $s_1^2 + s_2^2 + s_3^2 + s_4^2 + s_5^2$

for which  $s_1 + 7s_2 + 49s_3 + 343s_4 + 2401s_5 = 0 \pmod{11}$

occurs for  $s_1 = -1$ ,  $s_2 = 1$ ,  $s_3 = 1$ ,  $s_4 = 0$ ,  $s_5 = 0$

hence  $v_5 = \sqrt{3}$

Knuth [9] gave the following example which shows further the meaning of the value of  $v_n$ .

Example 2:  $X_0 = 0$ ,  $a = 3141592621$ ,  $c = 1$ ,  $m = 10^{**}10$

$n=2$ , the minimum nonzero value of  $s_1^2 + s_2^2$   
 for which  $s_1 + 3141592621s_2 = 0 \pmod{10^{**}10}$   
 occurs for  $s_1 = 67654$ ,  $s_2 = 226$   
 hence  $v_2 = 67654.4$

This means if we want the sequence

$$U_0, U_1, U_2, \dots = X_0/m, X_1/m, X_2/m, \dots$$

to represent pseudo-random real numbers between 0 and 1 with  
 adjacent pairs  $(U_k, U_{k+1})$  essentially independent, we have  
 an accuracy of about  $1/67654$  when the whole period is  
 considered; i.e., the most significant 16 bits in binary  
 notation may be considered random in this sense. Similarly,  
 the minimum nonzero value of  $s_1^2 + s_2^2 + s_3^2$  for which

$$\begin{aligned}
 & s_1 + 3141592621s_2 + 3141592621^2 s_3 = 0 \pmod{10^{**}10} \\
 & \text{occurs for } s_1 = 227, s_2 = 983, s_3 = 130; \\
 & \text{hence } v_3 = \sqrt{1034718} = 1017
 \end{aligned}$$

Thus when the independence of consecutive triples  $(U_k, U_{k+1}, U_{k+2})$  is considered, we have only about 10 bits of accuracy.  
 When  $n=4$ ,

the minimum nonzero value of  $s_1^2 + s_2^2 + s_3^2 + s_4^2$  for which  
 $s_1 + 3141592621s_2 + 3141592621^2 s_3 + 3141592621^3 s_4 = 0 \pmod{10^{**}10}$   
 occurs for  $s_1 = 52$ ,  $s_2 = -203$ ,  $s_3 = -54$ ,  $s_4 = 125$ ,  
 so,  $v_4 = \sqrt{62454} = 249.9$

We are now reduced to eight-bit accuracy with respect to  
 independence of successive quadruples.

The values of  $v_n$  for  $n$  greater than 5 are less  
 important than those for  $n=1, 2, 3, 4$ , since complete  
 independence of quintuples is perhaps asking for too much

randomness.

The value  $v_n$  therefore gives an indication as to whether the modulus  $m$  is sufficiently large for the desired general accuracy of the pseudo-random numbers. Hence, the larger the value of  $v_n$ , the better. However, Knuth noted that it is difficult to quantify this value in each case and proposed a "standardizing" transformation. As a measure of randomness, the volume of the ellipsoid in  $n$ -space defined by  $(mX_1 - aX_2 - a^2X_3 - \dots - a^{n-1}X_n)^2 + X_1^2 + \dots + X_n^2 < v_n^2$  serves as an indication of the probability that the integer points  $(X_1, X_2, \dots, X_n)$  are in the ellipsoid. The volume is defined by

$$C_n = (v_n \pi^{\frac{1}{2}})^n / [(n/2)!m], \quad (3.10)$$

where

$$(n/2)! = (n/2)((n/2)-1)\dots(1/2)\sqrt{\pi} \quad \text{for odd } n.$$

which can be treated in a common fashion for all combinations of  $a$  and  $m$ . It can be deduced from (3.10) that the larger the value of  $C_n$ , the more preferable the generator. If  $C_2, C_3, C_4$  and  $C_5$  are all  $\geq 0.1$ , then  $a$  passes the test, and if they are all  $\geq 1$ , it passes the test "with flying colors", to quote Knuth. Merely passing the spectral test does not guarantee sufficient randomness for high-resolution Monte Carlo studies when  $m$  is too small.

The detailed description of the theory behind the spectral test can be found in [1,4,5,9].

## A Computational Method

The problem of finding  $v_n$  is equivalent to finding the minimum value of  $(mX_1 - aX_2 - \dots - a^{n-1}X_n)^2 + X_2^2 + \dots + X_n^2$  or to minimizing  $X^T Q X$  where

$$Q = \begin{bmatrix} m^2 & -mX_2 & -mX_3 & \dots & -mX_n \\ -mX_2 & 1+X_2^2 & X_2 X_3 & \dots & X_2 X_n \\ -mX_3 & X_2 X_3 & 1+X_3^2 & \dots & X_3 X_n \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ -mX_n & X_2 X_n & X_3 X_n & \dots & 1+X_n^2 \end{bmatrix}$$

If  $X$  is a nonzero integer vector for which  $X^T Q X$  is minimized, and if  $q$  is the value of  $Y^T Q Y$  for some nonzero integer vector  $Y$ , then  $X_k^2 < R_{kk} q$  where  $R = Q^{-1}$ .

If  $U$  is any integer matrix with determinant  $\pm 1$ , the minimization problem defined by  $X^T Q' X$  where  $Q' = (U^{-1})^T Q U^{-1}$  and  $R' = U R U^T$  is equivalent to the problem of minimizing  $X^T Q X$ . The matrices

$$U = \begin{bmatrix} 1 & & & & & & & & \\ & \cdot & & & & & & & \\ & & \cdot & & & & & & \\ & & & \cdot & & & & & \\ & & & & 1 & & & & \\ c_1 & \dots & c_{k-1} & 1 & c_{k+1} & \dots & c_n & & \\ & & & & 1 & & & & \\ & & & & & \cdot & & & \\ & & & & & & \cdot & & \end{bmatrix},$$



proof has yet been given which establishes that his algorithm terminates, although there are no known cases in which the algorithm has failed to do so. He also noted that this spectral test algorithm only for linear congruential sequences of maximum period. For example, when  $m=2^e > 8$ , and  $a \bmod 8=5$  or  $a \bmod 8=3$ , the right way to define  $v_n$  in both cases are not clear, since  $f(s_1, s_2, \dots, s_n)$  has different intensities in different bands of the spectrum. For extensions of the test to other linear congruential sequences, see knuth [9] pages 93, 99 and 481. A portable package for the spectral test will be developed in chapter IV.

## S1.[Initialize]

1. Set  $X(1)=1$ , and  $X(k+1)=aX(k) \bmod m$  for  $1 < k < n$ .

If any  $X(k) > (m/2)$  then  $X(k)=X(k)-m$ .

2. Form matrices  $Q$  and  $R$  (see Fig. 3,  $R=mQ$  instead of  $Q$ , so that all computations starting from S2 are done with integers.)

Set  $Q(1,1)=m^2$ ,  $R(1,1)=\sum_{1 \leq j \leq n} X(j)^2$ .

For  $1 < j < n$ , set

$Q(1,j)=Q(j,1)=-mX(j)$ ,

$R(1,j)=R(j,1)=mX(j)$ ,

$Q(j,j)=1+X(j)^2$ ,

$R(j,j)=m^2$ ;

and for  $1 < j < k < n$ , set

$Q(j,k)=Q(k,j)=X(j)X(k)$ ,

$R(j,k)=R(k,j)=0$ .

3. Now set  $k=n$  and  $q=m^2$

S2.[Find minimum  $Q_{jj}$ ]

For  $1 \leq j \leq n$

if  $Q(j,j) < q$ , then set  $q=Q(j,j)$ .

## S3.[Ready for exhaustive search?]

For  $1 < j < n$  set

$c(j) = \lfloor \sqrt{qR(j,j)}/m \rfloor$

if  $\prod_{1 \leq j \leq n} (2c(j)+1) < 1000$ , go to S6.

## S4.[Transform]

1. For  $1 < j < n$ ,  $j=k$ , set

$c(j) = \lfloor Q(j,k)/Q(k,k) + (1/2) \rfloor$

Figure 2. Knuth's Spectral Test Algorithm



2. For  $1 < j < n$ ,  $j = k$ ,  $c(j) = 0$ , then

TRANS(Q, j, k, -c(j)) and TRANS(R, k, j, c(j)).

The TRANS(P, i, j, t) operation is defined as follows:

For  $1 < r < n$  set  $P(i, r) = P(i, r) + tP(j, r)$

For  $1 < r < n$  set  $P(r, i) = p(r, i) + tP(r, j)$

S5.[Modify k]

$k = k - 1$  if  $k = 0$  then

$k = n$  go to S2.

S6.[Prepare for search]

1.  $k = n$

2. for  $1 < j < n$  set  $X(j) = 0$

S7.[Advance X(k).]

$X(k) = X(k) + 1$ .

If  $X(k) > c(k)$  go to S9

S8.[Advance k]

$k = k + 1$ .

If  $k < n$  then

$X(k) = -c(k)$

go to S8

else

$q' = \sum_{1 \leq i \leq n} \sum_{1 \leq j \leq n} X(i)X(j)Q(i, j)$

if  $q' < q$  set  $q = q'$

S9.[Decrease k]

Set  $k = k - 1$ .

If  $k > 1$  then go to S7

STOP

Figure 2. Knuth's Spectral Test Algorithm (cont)

$$R = \begin{pmatrix} \sum X_j^2 & mX_2 & mX_3 & \dots & mX_n \\ mX_2 & m^2 & 0 & \dots & 0 \\ mX_3 & 0 & m^2 & \dots & 0 \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ mX_n & 0 & 0 & \dots & m^2 \end{pmatrix}$$

Figure 3. Knuth's R Matrix in The Spectral Test

CHAPTER IV  
COMPUTER IMPLEMENTATION AND  
RESULTS

The main purpose of this thesis is to implement Knuth's spectral test algorithm. As the previous chapter described that all test data are large, so multiple precision calculations are necessary. The computer implementation of Knuth's spectral test algorithm includes two parts. The first part is to build up a portable integer multiple precision package to perform the arithmetic operations. Then write a spectral test package that calls the integer multiple precision arithmetic operations. Both packages were written in a portable subset of the 1966 A.N.S.I. Standard FORTRAN and A.N.S.I. FORTRAN 77 languages.

Integer Multiple Precision Operations Package

The purpose of the integer multiple precision arithmetic operation package is to allow a Fortran program to work with integer numbers of arbitrary precision, and to work in any computer. A multiple precision integer means the integer can occupy several computer words. This package is presently dimensioned to handle numbers that occupy up to 50 computer words. If a larger number is desired, the user

should do the following things:

1. The new value of NDGT should replace the value 50 of NDGT in subroutine PREPR.
2. The new value of NDGT should replace the dimension 50 of all arrays in the DIMENSION statement in all subroutine.

The other important parameter of the integer multiple precision operation package is the base of the word. Because decimal arithmetic operations are most popular, this package was designed to handle any word base  $10^*a$ , where  $a$  is a positive integer. The user has to input the base value. But  $base^*2$  has to be less than the maximum integer that can be stored in computer word; otherwise overflow would occur in the multiplication subroutine. In the test program we select base equal to 100, because we ran the program in an IBM 1130. In the IBM 1130, each word is 16 bits, so the largest fixed point number can be stored in one word is 32767. The smallest fixed point number that can be stored in one word is -32768. If the base is 100, then the largest value that can be stored in one word is 99. The results of multiplication of two words will not exceed 10000. Overflow will not happen in this case.

#### Storage Format of MPI

The subroutines were written to be called from a Fortran main program and to work with integer numbers in MPI form. All integer numbers used as MPI form must initially be defined by using the subroutines INPDT or KINPT. The

format of the MPI is as follows: the first (lowest-subscripted) word of the array contains the lowest order digits of the number in base NBASE, the second word contains the next lowest digits of the number in base NBASE , and so on. The reason we store the lower order digits first because addition, subtraction, and multiplication all start from lower order digits. MPI(NDGT) is the last word in MPI. In this test package NDGT is set to 50. But user can change this value easily. MPI(NDGT) contains the sign of the number. MPI(NLTH) is the word before MPI(NDGT), and it contains the number of words occupied by the integer number. When the integer numbers are greater or equal to zero, MPI(NDGT)=1, otherwise MPI(NDGT)=-1. The format of MPI can be found in Fig. 4.

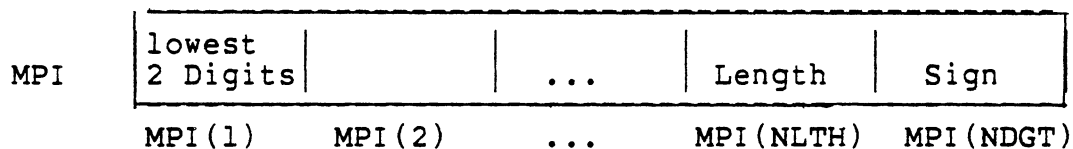


Figure 4. Storage Format of MPI

For example, for a FORTRAN integer -1034567, its MPI form will like in Fig. 5. The integer number occupied 4 words, so MPI(NLTH)=4. The number is less than zero, so

MPI(NDGT)=-1. The maximum FORTRAN integer that can be stored in MPI form in this test program contains 96 digits.

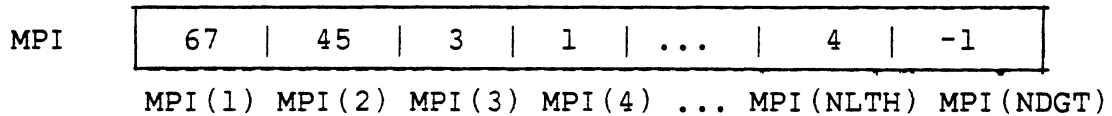


Figure 5. MPI Form of Integer -1034567

### Input Data

Subroutine INPDT will read in a FORTRAN integer and convert it to MPI form. Each input line will contain one number in free format. Illegal characters in input line will be detected, and the program will print an error message and terminate.

### Output Data

Subroutine OUTPT will transform a MPI number to a FORTRAN integer. Each output number will contain sign, length, and value. For example, if the input data has MPI form in Fig. 5, its output will present in Fig. 6.

Sign	Length	Value
-1	4	1034567

Figure 6. Output Format of -1034567

### Use Of Multiple Precision Integer Package

The main program calling the integer multiple precision arithmetic package should contain one COMMON statement. The COMMON statement has the following form.

```
COMMON /MULT/NDGT,NBASE,NLTH,NTEST,LP
```

Before calling the subroutines in the package, the main program should call subroutine PREPR to give the initial values to common variables and read in the value for the base. The calling statement is

```
Call PREPR(NULL)
```

The integer multiple precision arithmetic operations package contains 14 subroutines. A list of the subroutines and the description of the subroutines can be found in Table VI. For more detailed descriptions of the subroutines refer to the following pages.

PREPR. Calling statement : Call PREPR(I)

Where I is an indicator. I is returned equal to zero, if base value is legal. I equals to 1, if base value is not legal. The base should be a positive number, and base\*\*2 should be less than the computer word size. The subroutine gives values to all common variables which appear in the

TABLE VI

SUBROUTINES AND DESCRIPTION OF INTEGER MULTIPLE  
PRECISION ARITHMETIC OPERATIONS PACKAGE

---

Name	Function
PREPR	Give Initial Values To Common Variables.
INPDT	Read In A FORTRAN Integer And Convert It To Multiple Precision Integer.
KINPT	Convert A Given FORTRAN Integer To a Multiple Precision Integer.
OUTPT	Print a Multiple Precision Integer As Sign, Length, And Value.
MADD	Addition.
MSUB	Subtraction.
MMPY	Multiplication.
MDIV	Division.
MSDV	Multiple Precision Integer Divided By a Integer Which is Less Than Nbase.
MCMP	Compare Two Multiple Precision Integer.
MSQRT	Find Nearest Square Root Of Multiple Precision Integer.
MFLT	Translate Floating Point Number To Multiple Precision Integer.

---



COMMON statement.

INPDT. Calling statement : Call INPDT(I)

I is a multiple precision integer. It is an output parameter. The subroutine will read in a FORTRAN integer and convert it to a multiple precision integer and store the result in I. If overflow occurs then higher-order digits of the result will be truncated.

KINPT. Calling statement : Call KINPT(I,J,K)

Where I and K are given Fortran integer, and J is a multiple precision integer. The value in I is converted to a multiple precision integer and is stored in J. K is an indicator; if K=0 then I is a new number; if K>0 then I is multiple precision integer and is stored in J.

OUTPT. Calling statement : Call OUTPT(I)

I is a multiple precision integer. The value in I will be printed as sign, length, and value.

MADD/MSUB. Calling statement : Call MADD(I,J,K)

or Call MSUB(I,J,K)

I, J, and K are multiple precision integers. For MADD, the sum  $I+J$  is placed in K; for MSUB, the difference  $I-J$  is placed in K. I, J, and/or K may refer to the same storage locations if desired. An overflow results whenever the result exceeds the words of K. In such a case as many as possible of the rightmost digits of the result are placed in K, together with the correct sign, and a warning message is

printed. The higher-order digits are lost.

MMPY. Calling statement : Call MMPY(I,J,K)

I, J, and K are multiple precision integers. I, J and/or K may denote the same storage location. The number in I is multiplied by the number in J, and the product is stored in K. The sign assigned to K is determined by the rules of algebra. If K has insufficient capacity to contain the product, an error message is printed and the excessive higher-order digits are lost.

MSDV. Calling statement : Call MSDV(I,J,K,L)

I and K are multiple precision integers; J and L are integers less than NBASE. The number in I is divided by the number in J, which for proper results should be less than NBASE. The quotient is placed in K and the remainder in L. The sign of the quotient is determined by the rules of algebra, while the remainder is assigned the same sign as the dividend, except that a zero quotient or remainder is always assigned a positive sign. If division by zero is attempted, an error message is printed and K and L are left in an undetermined condition.

MCMP. Calling statement : Call MCMP(I,J,K)

I and J are multiple precision integers. K is an integer. The numbers in I and J are algebraically compared. If I is greater than J, K is set to 1; if I=J, K is set to 0; if I is less than J, K is set to -1.

MSQRT. Calling statement : Call MSQRT(I,J)

I and J are multiple precision integers. The approximate square root of I is stored in J. If the square root of I is a real number which contains integer part and fraction part, we only stored the integer part of the square root in J. I and J can have the same storage location.

MFLT. Calling statement : Call MFLT(X,I)

X is a real number; I is a multiple precision integer. The approximate integer value of X is converted to a multiple precision integer stored in I. That means we only convert the integer part of X to a multiple precision integer and store it to I. If overflow occurs then an error message will be printed and higher-order digits of result will be truncated.

### Spectral Test Subroutine Package

This package contains a calling program, subroutine SPEC , and subroutine TRANS. The calling program controls the spectral analysis. It calls SPEC which finds v and c. TRANS transforms the matrices Q and R. The package was written to be used with the integer multiple precision subroutine package for all computers which have a FORTRAN compiler.

#### Calling Program

This calling program must contain one INTEGER and COMMON statements as follows:

```
INTEGER A(50), M(50)
```

```
COMMON /IMULT/NDGT,NBASE,NLTH,NTEST,LP
```

The main functions of this program are following:

1. Input the number of tuples to be test, and input the number of groups to be tested.
2. Open the integer multiple precision subroutines package.
3. Input the multiplier and modulus to be tested.
4. Print the heading, and the values of A and M.
5. Call SPEC. The way to input A and M was described in the previous section.

Algorithm of Calling program:

S1: Input ITUPLE and NTEST

```
READ (IN,*) ITUPLE,NTEST
```

S2: Open the integer multiple precision subroutine package

```
CALL PREPR(NULL)
```

S3: Input the value of A and M, output A and M, and

call SPEC

Do this step NTEST times

```
CALL INPDT(A)
```

```
CALL INPDT(M)
```

```
CALL OUTPT(A)
```

```
CALL OUTPT(M)
```

```
CALL SPEC(A,M,ITUPLE)
```

Spectral Test Subroutine

Calling statement: Call SPEC(A,M,ITUPLE)

This subroutine implements Knuth's algorithm to calculate  $V_n$  and  $C_n$  of the generator. The value of  $n$  was decided by ITUPLE which was passed from the calling program. As presently dimensioned, the procedure can test the statistical independence of 2-tuples through 5-tuples. If the testing of more than 6-tuples is desired, the dimension 6 or higher value should replace the dimension 5 in the single, double, and triple dimension arrays in SPEC, TRANS, MEQU, MTEQU of spectral test subroutine package. The detailed description of SPEC can be found in the previous chapter (p.32), or in reference [5,7,9]. The program listing can be found in Appendix A.

#### Test and Verification

The portable spectral test package was tested with the 18 modulus-multiplier sets which were given by Knuth [9], and 19 modulus-multiplier sets which were given by Hwang [7]. All test sets were tested from 2-tuple through 5-tuple. The correct values of  $C_n$  for the first 18 sets were given by Knuth. The values of  $C_2, C_3, C_4$  calculated by the spectral test package have the same values as Knuth's. The other 19 test sets were selected from Hwang's report. But only 18 test sets have the values of  $C_2, C_3, C_4$  from this package agreed with those values which given by Hwang's to the needed accuracy. One test set has value of  $C_2$  from this package different from the value of  $C_2$  in Hwang's report. Hwang's program only runs on an IBM 1130 and no machine is

now available on which to resolve the disagreement. All values of  $C_n$  of test data can be found in Table VII and Table IX. Thirty-seven pairs of multiplier and modulus were used to test the spectral test package. Satisfactory results were produced from the WATFIV and FORTRAN G1 compilers on IBM 360/370, and from the 66 and 77 Standard FORTRAN V compiler on IBM 3081.

## Result

### Generators From Knuth

The first 18 test data sets which were given by Knuth contain bad and good multipliers. Line 1 through line 3 of TABLE VII show that these generators have very poor values of  $C_2$ ,  $C_3$ ,  $C_4$ , and  $C_5$ . They failed the spectral test because line 1 has a too small multiplier; multipliers in line 2 and line 3 have the simple form  $(2**k)+1$ ; both are congruent to 1 mod 8, and have low potency.

From line 4 through line 11, the generators have a maximum length period. The multipliers are congruent to 5 mod 8 for  $m=2**35$ ; they also are congruent to 21 mod 200 for  $m=10**10$ . They all have potency higher than 9. They all passed the spectral test with value  $C_2$ ,  $C_3$ ,  $C_4$ , and  $C_5$  higher than .1, except that on line 5 the value of  $C_3$  is 0.06. But the same multiplier for  $m=2**35$  in line 9 has  $C_3$  equals to 1.7.

Line 12-16 show multipliers that all are congruent to 5 modulo 8 and have potency higher than 15. The special thing

about these is the multipliers with only four 1's in their binary representation. All generators in this group failed the spectral test.

Line 17 and line 18 show generators that have been used extensively since they were suggested by O. Taussky [12] in the early 1950's. Both generators passed the spectral test and have values of  $C_2$ ,  $C_3$ ,  $C_4$ , and  $C_5$  greater than 1.

#### Generators From Hwang

In this test group, from line 1 to line 8 were generators which were suggested by Hwang. Only the generator in line 3 failed the spectral test. The multiplier 87381 has binary representation 10101010101010101. The value of  $C_2$  in line 6 is 2.8695. It is different from Hwang's 1.29. Line 9 is a generator known to be a bad generator [3], but this generator passed the spectral test by Hwang, passed Chandler's [3] Poisson generator test, and passed this spectral test too. Lines 12, 14, and 15 are Van Gelder's [14] generators, but two of them (line 14 and 15) failed the spectral test.

TABLE VII

LIST OF RESULTS OF FIRST TEST GROUP OF  
THE PORTABLE SPECTRAL TEST PACKAGE

Line	A	M	C <sub>2</sub>	C <sub>3</sub>	C <sub>4</sub>	C <sub>5</sub>
1	23	10 <sup>8</sup> +1	0.000017	0.000511	0.013862	0.340398
2	2 +1	2**35	0.000002	0.000262	0.039777	4.657990
3	2 +1	2**35	3.141590	.000000002	.000000002	.000000005
4	3141592653	2**35	0.274043	0.126704	0.111172	0.006403
5	3141592221	10**10	1.348961	0.060825	4.686328	0.346005
6	3141592421	10**10	2.684311	0.343210	0.539159	0.593907
7	3141592621	10**10	1.437942	0.440881	1.924817	0.069969
8	3141592821	10**10	0.158409	2.926201	0.166419	0.092522
9	3141592221	2**35	1.237976	1.700704	1.115594	2.793342
10	3141592621	2**35	3.022285	0.168019	1.258907	0.329183
11	2718281821	2**35	2.591037	1.164212	1.749656	4.245553
12	8392709	2**35	0.015316	2.785573	0.066241	5.605964
13	8396805	2**35	0.015382	1.502379	0.066241	0.027679
14	8404997	2**35	1.120608	1.673829	0.066241	3.134601
15	4202501	2**35	0.749877	0.301854	0.066241	0.819472
16	16777216	2**35	0.000764	2.948927	0.066241	5.531194
17	12207031	2**35	3.032068	0.609932	1.846061	2.991829
18	30517578125	2**35	2.018722	4.015088	4.032269	0.399966



TABLE VIII

## LIST OF RESULTS OF KNUTH'S SPECTRAL TEST

---

Line	A	M	C <sub>2</sub>	C <sub>3</sub>	C <sub>4</sub>
1	23	10 <sup>8</sup> +1	0.000017	0.00051	0.014
2	2 +1	2**35	0.000002	0.00026	0.040
3	2 +1	2**35	3.14	.000000002	.000000003
4	3141592653	2**35	0.27	0.13	0.11
5	3141592221	10**10	1.35	0.06	4.69
6	3141592421	10**10	2.68	0.34	0.54
7	3141592621	10**10	1.44	0.44	1.92
8	3141592821	10**10	0.16	2.93	0.17
9	3141592221	2**35	1.24	1.70	1.12
10	3141592621	2**35	3.02	0.17	1.26
11	2718281821	2**35	2.59	1.16	1.75
12	8392709	2**35	0.015	2.78	0.066
13	8396805	2**35	0.015	1.48	0.066
14	8404997	2**35	1.12	1.66	0.066
15	4202501	2**35	0.75	0.30	0.066
16	16777216	2**35	0.0008	2.92	0.066
17	12207031	2**35	3.03	0.61	1.85
18	30517578125	2**35	2.02	4.02	4.0311

---

TABLE IX

LIST OF RESULTS OF SECOND TEST GROUP OF  
THE PORTABLE SPECTRAL TEST

line	A	M	C <sub>2</sub>	C <sub>3</sub>	C <sub>4</sub>	C <sub>5</sub>
1	45563	2**31	3.036996	3.764995	3.916921	0.876102
2	42845	2**31	2.685468	1.831955	4.617005	0.979160
3	87381	2**31	0.981747	0.000003	0.000031	0.000355
4	42844	2**31	2.685342	2.484599	3.804648	3.313031
5	909	2**15	0.309864	0.377954	5.210087	6.125197
6	173	2**15	2.869500	1.542116	1.274661	1.429904
7	213	2**15	2.384571	1.310845	0.656005	0.287358
8	205	2**15	2.552542	2.500594	2.390893	0.453290
9	4709	8388608	2.510170	0.580333	0.588273	0.883261
10	44653	2**31	2.916896	2.992396	2.063463	1.628019
11	231525	2**31	3.059750	0.819579	4.753134	0.372642
12	282629	2**31	1.459670	0.439157	0.955374	0.174666
13	253125	2**31	1.323086	0.575003	2.826895	0.054096
14	34821	2**31	1.773790	0.012394	0.196788	2.052188
15	65541	2**31	3.140440	0.000038	0.001211	0.034810
16	333	2**15	2.642280	0.657601	2.390893	2.062906
17	421	2**15	1.053077	0.445892	4.352281	1.625540
18	209	2**15	2.557336	1.335919	3.036657	1.429904
19	197	2**15	3.059522	0.356153	1.219843	2.062906

TABLE X

## LIST OF RESULTS OF HWANG'S SPECTRAL TEST

line	A	M	C <sub>2</sub>	C <sub>3</sub>	C <sub>4</sub>
1	45563	2**31	3.04	3.76	3.92
2	42845	2**31	2.69	1.83	4.62
3	87381	2**31	0.98	0.0000025	0.000031
4	42844	2**31	2.69	2.48	3.80
5	909	2**15	0.31	0.38	5.21
6	173	2**15	1.29	1.54	1.2
7	213	2**15	2.38	1.31	0.66
8	205	2**15	2.55	2.50	2.39
9	4709	8388608	2.51	0.58	0.59
10	44653	2**31	2.92	2.99	2.06
11	231525	2**31	3.05	0.82	4.75
12	282629	2**31	1.46	0.44	0.96
13	253125	2**31	1.32	0.58	2.83
14	34821	2**31	1.77	0.012	0.197
15	65541	2**31	3.14	0.000038	0.0012
16	333	2**15	2.64	0.66	2.39
17	421	2**15	1.05	0.45	4.35
18	209	2**15	2.56	1.34	3.04
19	197	2**15	>1	0.36	1.22

## CHAPTER V

### SUMMARY AND CONCLUSIONS

The three tasks which have been accomplished in this thesis are:

1. Learn how to choose good linear congruential pseudo random number generators.
2. Write and test a portable software package to perform integer arithmetic with arbitrary precision.
3. Write and test a portable spectral test package to rate the choice of a multiplier,  $a$ , in a linear congruential sequence of maximum period.

The linear congruential sequence can be generated in the following form:

$$X_{n+1} = (aX_n + c) \pmod{m} \quad (5.1)$$

A good generator should have the following properties.

1. The number  $X_0$  may be chosen arbitrarily.
2. The number  $m$  should be large. It may conveniently be taken as the computer's word size, since this makes the computation of  $(aX+c) \pmod{m}$  quite efficient.
3. If  $m$  is a power of 2, pick  $a$  so that  $a \equiv 5 \pmod{8}$ ; if  $m$  is a power of 10, choose  $a$  so that  $a \equiv 21 \pmod{200}$ . This choice of  $a$  together with the choice of  $c$  given below ensures that the random number generator has maximum length

and high potency. The digits in the binary or decimal representation of a should not have a simple, regular pattern.

4. The constant  $c$  should be an odd number, when  $m$  is a power of 2; and also not be a multiple of 5, when  $m$  is a power of 10.

The multiplicative congruential sequence of deviates is characterized by the multiplier  $a$  and the modulus  $m$ , and the spectral test evaluates the spatial distribution of  $n$ -tuples of this sequence, based on these two variables for various values of  $n$ . An  $n$ -tuple consists of  $n$  successive members of the sequence and is regarded as a set of coordinates of a point in  $n$ -space. If successive  $n$ -tuples of uniform  $(0,1)$  deviates produced using a multiplicative congruential generator are regarded in this manner, then a fixed number of parallel hyperplanes contains all points. The distance between these hyperplanes is the inverse of a quantity known as the "wave number",  $V_n$ , and the latter can therefore be regarded as a measure of the overall "accuracy" of the  $n$ -tuples, in the sense that any two  $n$ -tuples must be separated by at least this distance. This value therefore gives an indication as to whether the modulus,  $m$ , is sufficiently large for the desired accuracy of the pseudo-random numbers. Hence, the larger the value of  $V_n$ , the better. Knuth proposed a "standardizing" transformation of  $V_n$ , namely

$$C_n = ((V_n \sqrt{\pi})^{**n}) / ((n/2)!m), \quad (5.2)$$

which can be treated in a common fashion for all

combinations of  $a$  and  $m$ . It can be deduced from Eq. 5.2 that the larger the value of  $C$ , the more preferable the generator. Quantitatively, it can be said that if  $C_2$ ,  $C_3$ ,  $C_4$ , and  $C_5$  are all  $\geq 0.1$  then  $a$  passes the test.

To build up a portable spectral test package, first build up a portable integer multiple precision arithmetic operation package to support the spectral test subroutine. The test results of the portable spectral test subroutine are shown in Table VII and Table IX. The results of two test groups agreed with Knuth's and Hwang's to the needed accuracy, with one exception noted. The package has been tested from the WATFIV and G1 compilers on IBM 360/370, and from the 66 and 77 Standard FORTRAN V compiler on IBM 3081. The package can be run in any computer with a FORTRAN compiler.

#### A SELECTED BIBLIOGRAPHY

- [1] Brigham, E. O. The Fast Fourier Transform. Prentice-Hall Inc., Englewood Cliffs, New Jersey, 1974.
- [2] Certaine, J. "On Sequences of Pseudo-random Numbers of Maximal Length." JACM 5 (March, 1958), 353-356.
- [3] Chandler, J. P. Unpub. Communication, Oklahoma State University, 1971.
- [4] Coveyou, R. R. and Macpherson, R. D. "Fourier Analysis of Uniform Random Number Generators." JACM 14 (1967), 100-119
- [5] Golder, E. R. "The Spectral Test for the Evaluation of Congruential Pseudo-random Generators;" Algorithm AS 98. Appl. Statist. 25 (1976), 173-192.
- [6] Hull, T. E. and Dobell, A. R. "Random number Generaors." SIAM Review 4 (1962), 230-254.
- [7] Hwang, J. C. "The Spectral Test for the IBM/1130." Unpub. Report, Oklahoma State University, 1971.
- [8] Jones, B. W. The Theory of Numbers. Holt, Rinehart and Winston. New York, Chicago (1966).
- [9] Knuth, D. E. The Art of Computer Programming, Vol. 2: Seminumerical Algorithms. 2nd ed. Reading, MA: Addison-Wesley Publishing Co., 1973.
- [10] Maclaren, M. D. and Marsaglia, G. "Uniform Random Number Generators." JACM 12 (1965), 83-89.
- [11] Marsaglia, G. "Random Numbers Fall Mainly in the Planes." Proc. Nat. Acad. Sci. U.S.A. 61 (1968), 25-28.
- [12] Taussky, O. and Todd, J. "Generation of Pseudo Random Numbers." Symposium on Monte Carlo Methods. Ed. Herbert A. Meyer. March (1954), 15-28.
- [13] Tausworthe, R. C. "Random Numbers Generated by Linear Recurrence Modulo Two" Math. Comp. 19 (1965), 201-209.

- [14] Van Gelder, A. "Some New Results in Pseudo-Random Number Generation" JACM 14(1967), 785-792.



APPENDIX A

LISTING OF COMPUTER PROGRAM



```

SUBROUTINE SPEC(A,M,ITUPLE)
.....
C
C          SPECTRAL TEST
C
C PURPOSE
C   1 CALCULATES THE MINIMUM OF THE QUANTITY
C     TEMP=(M*X(1) -A*X(2)- -A**(N-1)*X(N))**2
C     V(N)**2=TEMP+X(1)**2 + +X(N)**2
C   2 C(N)=(PI*(N/2))*(V(N)**N)/((N/2)!*M)
C
C     IN A LINEAR CONGRUENTIAL SEQUENCE WITH MAXIMUM
C     PERIOD DEFINED BY A MULTIPLIER 'A' AND MODULUS 'M'
C     THE SEQUENCE X(1)/M,X(2)/M, REPRESENTS A
C     SEQUENCE OF RANDOM NUMBERS UNIFORMLY DISTRIBUTED
C     ON (0,1) WITH A TURE ERROR 1/V(N). WITH RESPECT
C     TO THE INDEPENDENCE OF N CONSECUTIVE VALUES
C     SEQUENCE AVERAGED OVER THE ENTIRE PERIOD
C
C     THIS PROCEDURE WAS IMPLEMENTED FOLLOWING KNUTH'S
C     SEMINUMERICAL ALGORITHMS(THE ART OF COMPUTER
C     PROGRAMMING, 1969, PP 93-95)
C
C PARAMETERS
C   1. A : THE MULTIPLIER OF MULTIPLICATIVE CONGRUEN-
C         TIAL GENERATOR.
C   2. M  MODULUS OF MULTIPLICATIVE CONGRUENTIAL
C         GENERATOR OF MAXIMUM PERIOD
C   3 ITUPLE  MAXIMUM # OF TUPLES OF THE SEQUENCE
C         TO BE TEST.
C
C VARIABLES
C   1 X      X(I+1)=A*X(I), MODE M
C   2 Q      INITIALLY CONTAINS THE COEFFICIENTS OF
C         THE SYSTEM OF EQUATIONS GENERATED WHILE
C         MINIMIZING THE QUANTITY DESCRIBED ABOVE
C   3 R      M**2*Q**(-1)
C   4 PROD   THE EXPECTED LENGTH OF SEARCH TO FIND
C         THE ABSOLUTE MINIMUM OF THE QUANTITY
C         DESCRIBED ABOVE
C   5 Q3     V**2
C   6 TEMP,TEMP1,TEMP2  TEMPORARY STORAGE
C
C SUBPROGRAM CALLED
C   1. KINPT          2 MEQU
C   3 MADD            4 MTEQU
C   5 MSUB            6 MSORT
C   7 MMPY            8 MCMP
C
C   9 MDIV            10 CINTPT
C  11 TRANS
C
C LIMITATION
C THIS PROCEDURE MUST BE SUPPORTED BY INTEGER
C MULTIPLE PRECESION ARITHMETIC OPERATIONS
C
C ADVISOR   DR J P CHANDLER
C PROGRAMMER CHU, CHUNG-PEI
C DATE      SUMMER, 1986
C LOCATION  OKLAHOMA STATE UNIVERSITY
C
C.....
2  INTEGER A(50),M(50),Q3(50),Q(5,5,50),R(5,5,50),
C   1 X(5,50),C1(5,50),TEMP(50),TEMP1(50),TEMP2(50),DC(50),Q2(50),
C   2 ONE(50),TWO(50),ZFRO(50),SUM(50),THOUND(50),PROD(50),NQ(50),
C   3 NR(50),EX(5,50),C2(5,50),TEMP3(50)
3  REAL*8 V(5),C(5),DTEMP,DM
4  DATA IFLAG1,IFLAG2/1,2/,PI/3 14159/
5  COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
C
C CCCC
C STEP 1 INITIALIZATION
C CCCC
6  CALL KINPT(0,ZERO,0)
7  CALL KINPT(1,ONE,0)
8  CALL KINPT(2,TWO,0)
9  CALL KINPT(1000,THOUND,0)
10 CALL MDIV(M,TWO,TEMP1,TEMP2)
11 CALL MEQU(X,IFLAG1,ONE,IFLAG1)
C
C SET X MATRIX
C
12 NPT=ITUPLE-1
13 DO 10 K=1,NPT
14 CALL MEQU(X,K,TEMP,IFLAG2)
15 CALL MMPY(A,TEMP,TEMP2)
16 CALL MDIV(TEMP2,M,NQ,TEMP)
17 IK=K+1
18 CALL MCMP(TEMP,TEMP1,IR)
19 IF(IR)9 9,8
20 8 CALL MSUB(TEMP,M,TEMP)
21 9 CALL MEQU(X,IK,TEMP,IFLAG1)
22 10 CONTINUE
C
C SET MATRIX 0,R
C
C
C
C O(1,1,J)=M**2 , SUM=SUMATION OF X(K)**2
C
23 DO 400 N=2,ITUPLE
24 CALL MMPY(M,M,TEMP)
25 CALL MTEQU(Q,IFLAG1,IFLAG1,TEMP,IFLAG1)

```

```

26      CALL KINPT(O,SUM,O)          0000000
27      DO 20 K=1,N                 0000000
28          CALL MEQU(X,K,TEMP,IFLAG2) 0000000
29          CALL MPPY(TEMP,TEMP,TEMP1) 0000000
30          CALL MADD(SUM,TEMP1,SUM)    0000000
31      20 CONTINUE                 0000000
32          CALL MTEQU(R,IFLAG1,IFLAG1,SUM,IFLAG1) 0000000
C      C      R(1,K)=R(K,1)+M*X(K) , Q(1,K)=Q(K,1)-M*X(K),Q(K,K)=1+X(K)**2 0000000
C      C      R(K,K)=M**2              0000000
C      C      0000000
33          DO 40 K=2,N             0000000
34              CALL MEQU(X,K,TEMP,IFLAG2) 0000000
35              CALL MPPY(M,TEMP,TEMP1)    0000000
36              CALL MTEQU(R,IFLAG1,K,TEMP1,IFLAG1) 0000000
37              CALL MTEQU(R,K,IFLAG1,TEMP1,IFLAG1) 0000000
38              TEMP1(NDGT)=-TEMP1(NDGT)  0000000
39              CALL MTEQU(Q,IFLAG1,K,TEMP1,IFLAG1) 0000000
40              CALL MTEQU(Q,K,IFLAG1,TEMP1,IFLAG1) 0000000
41              CALL MPPY(TEMP,TEMP,TEMP)  0000000
42              CALL MADD(ONE,TEMP,TEMP)    0000000
43              CALL MTEQU(Q,K,K,TEMP,IFLAG1) 0000000
44              CALL MPPY(M,M,TEMP)         0000000
45              CALL MTEQU(R,K,K,TEMP,IFLAG1) 0000000
46              IF(K EQ 2) GO TO 40         0000000
47              KK=K-1                    0000000
C      C      0000000
C      C      Q(J,K)=Q(K,J)+X(J)*X(K) , R(J,K)=R(K,J)+O 0000000
C      C      0000000
48          DO 30 J=2,KK            0000000
49              CALL MEQU(X,J,TEMP1,IFLAG2) 0000000
50              CALL MEQU(X,K,TEMP2,IFLAG2) 0000000
51              CALL MPPY(TEMP1,TEMP2,TEMP) 0000000
52              CALL MTEQU(Q,J,K,TEMP,IFLAG1) 0000000
53              CALL MTEQU(Q,K,J,TEMP,IFLAG1) 0000000
54              CALL MTEQU(R,J,K,ZERO,IFLAG1) 0000000
55              CALL MTEQU(R,K,J,ZERO,IFLAG1) 0000000
56      30 CONTINUE                 0000000
57      40 CONTINUE                 0000000
58          K=N                      0000000
59          CALL MPPY(M,M,Q3)         0000000
C      C      0000000
C      C      STEP2 FIND MINIMUM Q(J,J) 0000000
C      C      0000000
60          DO 60 J=1,N             0000000
61              CALL MTEQU(Q,J,J,TEMP,IFLAG2) 0000000
62              CALL MCMP(TEMP,Q3,IR)      0000000
63              IF(IR)55,60,60            0000000
64          55 CALL MADD(ZERO,TEMP,Q3)    0000000
65          60 CONTINUE               0000000
C      C      0000000
C      C      STEP3 READY FOR EXHAUSTIVE SEARCH ? 0000000
C      C      0000000
66          CALL KINPT(1,PROD,O)        0000000
67          DO 70 J=1,N                 0000000
68              CALL MTEQU(R,J,J,TEMP,IFLAG2) 0000000
C      C      0000000
69              CALL MPPY(TEMP,Q3,TEMP1)  0000000
70              CALL MSORT(TEMP1,TEMP2)   0000000
71              CALL MDIV(TEMP2,M,TEMP,NR) 0000000
72              CALL MEQU(C1,J,TEMP,IFLAG1) 0000000
73              CALL MPPY(TEMP,TWO,TEMP)   0000000
74              CALL MADD(TEMP,ONE,TEMP)   0000000
75              CALL MPPY(PROD,TEMP,PROD)  0000000
76              CALL MCMP(PROD,THOUND,IR)  0000000
77              IF(IR)70,70,80            0000000
78          70 CONTINUE               0000000
79              GO TO 140                0000000
C      C      0000000
C      C      STEP4 TRANSFORM          0000000
C      C      0000000
80          CALL MTEQU(Q,K,K,TEMP,IFLAG2) 0000000
C      C      0000000
C      C      FIND NEAREST C(J)=Q(J,K)/Q(K,K) 0000000
C      C      0000000
81          DO 120 J=1,N              0000000
82              IF (J EQ K)GO TO 120      0000000
83              CALL MTEQU(Q,J,K,TEMP1,IFLAG2) 0000000
84              CALL MDIV(TEMP1,TEMP,TEMP2,NR) 0000000
85              CALL MDIV(TEMP,TWO,TEMP3,NQ) 0000000
86              IF(NR(NDGT))90,110,100    0000000
87          90 NR(NDGT)=1                0000000
88              CALL MCMP(NR,TEMP3,IR)    0000000
89              IF(IR)110,110,95           0000000
90          95 CALL MSUB(TEMP2,ONE,TEMP2)  0000000
91              GO TO 110                  0000000
92          100 CALL MCMP(NR,TEMP3,IR)     0000000
93              IF(IR)110,110,105          0000000
94          105 CALL MADD(TEMP2,ONE,TEMP2) 0000000
95          110 CALL MEQU(C2,J,TEMP2,IFLAG1) 0000000
96          120 CONTINUE                 0000000
C      C      0000000
C      C      R(K,J)=R(K,J)+C1(J)*R(J,K) ,Q(J,K)=Q(J,K)+C1(J)*Q(K,J) 0000000
C      C      0000000
C      C      0000000
97          DO 130 J=1,N              0000000
98              IF(J EQ K)GO TO 130      0000000
99              CALL MEQU(C2,J,TEMP,IFLAG2) 0000000
100             CALL MCMP(TEMP,ZERO,IR)   0000000
101             IF(IR)125,130,125         0000000
102             TEMP(NDGT)=-TEMP(NDGT)    0000000
103             CALL TRANS(Q,J,K,TEMP,N)   0000000
104             TEMP(NDGT)=-TEMP(NDGT)    0000000
105             CALL TRANS(R,K,J,TEMP,N)   0000000
106          130 CONTINUE                 0000000
C      C      0000000
C      C      STEPS MODIFICATION OF K 0000000
C      C      0000000
107          K=K-1                      0000000
108          IF(K EQ O)K=N                0000000
109          GO TO 50                      0000000
C      C      0000000
C      C      STEP6 PREPARATION FOR EXHAUSTIVE SEARCH 0000000
C      C      0000000

```

```

111      140      K=N                      0000000
112      DO 150 J=1,N                    0000000
113      CALL MEQU(EX,J,ZERO,IFLAG1)     0000000
      CCCC                                0000000
      C STEP7 ADVANCE X(K)              0000000
      CCCC                                0000000
114      160      CALL MCOU(EX,K,TEMP,IFLAG2) 0000000
115      CALL MADD(TEMP,ONE,TEMP)        0000000
116      CALL MEQU(EX,K,TEMP,IFLAG1)     0000000
117      CALL MEQU(C1,K,TEMP1,IFLAG2)    0000000
118      CALL MCMP(TEMP,TEMP1,IR)        0000000
119      IF(IR)170,170,210                0000000
      CCCC                                0000000
      C STEP8 ADVANCE K                  0000000
      CCCC                                0000000
120      170      K=K+1                    0000000
121      IF(K GT H)GO TO 190             0000000
122      CALL MEQU(C1,K,TEMP,IFLAG2)     0000000
123      TEMP(NDGT)=-TEMP(NDGT)          0000000
124      CALL MEQU(EX,K,TEMP,IFLAG1)     0000000
125      GO TO 170                        0000000
      CCCC                                0000000
      C STEP9                            0000000
      CCCC                                0000000
126      190      CALL KINPT(O,Q2,O)      0000000
127      DO 200 I=1,N                    0000000
128      DO 200 J=1,N                    0000000
129      CALL MEQU(EX,I,TEMP,IFLAG2)     0000000
130      CALL MEQU(EX,J,TEMP1,IFLAG2)    0000000
131      CALL MHPY(TEMP,TEMP1,TEMP)      0000000
132      CALL MTEQU(O,I,J,TEMP1,IFLAG2)  0000000
133      CALL MHPY(TEMP,TEMP1,TEMP)      0000000
134      CALL MADD(Q2,TEMP,Q2)           0000000
135      200      CONTINUE                 0000000
136      CALL MCMP(Q2,Q3,IR)              0000000
137      IF(IR)195,210,210                0000000
138      195      CALL MADD(Q2,ZERO,Q3)    0000000
      C                                    0000000
      C                                    0000000
139      210      K=K-1                    0000000
140      IF(K GT O)GO TO 160              0000000
      CCCC                                0000000
      C STEP 10 CALCULATE V AND C       0000000
      C                                    0000000
141      LTHQ=Q3(NLTH)                   0000000
142      CALL OUTPT(Q3)                    0000000
143      DM=O                              0000000
144      DTEMP=Q3(LTHQ)                   0000000
145      IL=LTHQ-1                        0000000
146      IF(IL LE O) GO TO 310            0000000
147      DO 300 K=1,IL                    0000000
148      KK=IL+1-K                         0000000
149      DTEMP=DTEMP*NBASE+Q3(KK)         0000000
150      300      CONTINUE                 0000000
151      310      DTEMP=DTEMP*Q3(NDGT)     0000000
152      LTHQ=M(NLTH)                     0000000
      CCCC                                0000000
153      IL=LTHQ-1                         0000000
154      DM=M(LTHQ)                       0000000
155      IF(IL LE O) GO TO 330             0000000
156      DO 320 K=1,IL                    0000000
157      KK=IL+1-K                         0000000
158      DM=DM*NBASE+M(KK)                0000000
159      320      CONTINUE                 0000000
160      330      DM=DM*M(NDGT)            0000000
161      V(N)=DSORT(DTEMP)                 0000000
162      GO TO(340,340,350,360,370),N     0000000
163      C(2)=(PI*V(2)*V(2))/DM            0000000
164      GO TO 380                          0000000
165      C(N)=(4*PI*V(N)*N)/(3*DM)         0000000
166      GO TO 380                          0000000
167      C(N)=(PI*PI*V(N)*N)/(2*DM)       0000000
168      GO TO 380                          0000000
169      C(N)=(8*PI*PI*V(N)*N)/(15*DM)    0000000
170      380      WRITE(LP,390)N,V(N),C(N) 0000000
171      390      FORMAT(39X,12.7X,F9 2.5X,F11 9)0000000
172      400      CONTINUE                 0000000
173      RETURN                             0000000
174      END                               0000000

```

```

1          SUBROUTINE TRANS(A,IRSUB,ICSUB,TEMP,N)                0000000
C * * * * * TRANS * * * * *                                0000000
C * * * * *                                *                0000000
C          PURPOSE      TRANSFORMATION                      *                0000000
C          A(IRSUB,J)=A(IRSUB,J)+TEMP*A(ICSUB,J)          *                0000000
C          A(J,IRSUB)=A(J,IRSUB)+TEMP*A(J,IRSUB)          *                0000000
C * * * * *                                *                0000000
C          PARAMETERS   * * * * *                          *                0000000
C          A            THREE DIMENSIONAL VECTOR           *                0000000
C          IRSUB       ROW SUBSCRIPTION OF A               *                0000000
C          ICSUB       COL SUBSCRIPTION OF A               *                0000000
C          TEMP        ONE DIMENSIONAL ARRAY               *                0000000
C          N           NUMBER OF LOOP                       *                0000000
C * * * * *                                *                0000000
C * * * * *                                *                0000000
2          INTEGER      A(5,5,50),TEMP(50),TEMP2(50),TEMP3(50) 0000000
3          DATA        IFLAG1,IFLAG2/1,2/                 0000000
4          COMMON      /IMULT/NDGT,NBASE,NLTH,LP,IN        0000000
5          DO 10 J=1,N                                     0000000
6              CALL MTEQU(A,IRSUB,J,TEMP2,IFLAG2)          0000000
7              CALL MPPY(TEMP2,TEMP,TEMP2)                 0000000
8              CALL MTEQU(A,IRSUB,J,TEMP3,IFLAG2)          0000000
9              CALL MADD(TEMP3,TEMP2,TEMP3)                 0000000
10             CALL MTEQU(A,IRSUB,J,TEMP3,IFLAG1)           0000000
11          10        CONTINUE                             0000000
C * * * * *                                *                0000000
12             DO 20 J=1,N                                   0000000
13                 CALL MTEQU(A,J,ICSUB,TEMP2,IFLAG2)      0000000
14                 CALL MPPY(TEMP,TEMP2,TEMP2)             0000000
15                 CALL MTEQU(A,J,IRSUB,TEMP3,IFLAG2)      0000000
16                 CALL MADD(TEMP3,TEMP2,TEMP3)             0000000
17                 CALL MTEQU(A,J,IRSUB,TEMP3,IFLAG1)      0000000
18          20        CONTINUE                             0000000
19          RETURN                                         0000000
20          END                                             0000000

```

```

1          SUBROUTINE MEQU(IX,ISUB,IY,IFLAG)                  0000000
C * * * * *                                *                0000000
C * * * * *                                *                0000000
C          PURPOSE      IFLAG=1 THEN SET IX(ISUB,J)=IY(J) *                0000000
C                      IFLAG=2 THEN SET IY(J)=IX(ISUB,J) *                0000000
C * * * * *                                *                0000000
C          PARAMETERS   * * * * *                          *                0000000
C          IX           TWO DIMENSIONAL ARRAY              *                0000000
C          ISUB        ROW SUBSCRIPTION OF IX              *                0000000
C          IY          ONE DIMENSIONAL ARRAY               *                0000000
C          IFLAG       FLAG INDICATES THE DIRECTION OF    *                0000000
C                      EQUAL                               *                0000000
C * * * * *                                *                0000000
C * * * * *                                *                0000000
2          DIMENSION IX(5,50),IY(50)                      0000000
3          COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN            0000000
4          IF(IFLAG.EQ.2)GO TO 20                          0000000
5          DO 10 J=1,NDGT                                   0000000
6              IX(ISUB,J)=IY(J)                             0000000
7          RETURN                                           0000000
8          DO 30 J=1,NDGT                                   0000000
9              IY(J)=IX(ISUB,J)                             0000000
10         RETURN                                           0000000
11         END                                             0000000

```



```

C .....
C
C      INTEGER MULTIPLE PRECISION ARITHMETIC
C      OPERATION PROJECT
C
C      PURPOSE      IMPLEMENT MULTIPLE PRECISION
C                   INTEGER ARITHMETIC OPERATION
C                   FOR IBM OS/360-370
C
C      VARIABLES
C      NDGT         # OF PRECISIONS OF EACH INTEGER
C      NBASE        BASE OF EACH PRECISION
C      NLTH         POSITION TO STORE THE ACTUAL
C                   LENGTH OF INTEGER
C
C      SUBPROGRAM
C      PREPR        GIVE THE VALUE TO COMMON VARIABLE
C      INPDT        READ IN A FORTRAN INTEGER AND
C                   CONVERT TO MULTIPLE PRECISION
C                   INTEGER
C      KINPT        CONVERT FORTRAN INTEGER TO MULTIPLE
C                   PRECISIONS BASE NBASE
C      OUTPT        PRINT MULTIPLE PRECISION INTEGER
C                   AS SIGN AND VALUE TWO PARTS
C      MADD         MULTIPLE PRECISION INTEGER
C                   ADDITION
C      MSUB         MULTIPLE PRECISION INTEGER
C                   SUBTRACTION
C      MMPY         MULTIPLE PRECISION INTEGER
C                   MULTIPLICATION
C      MDIV         MULTIPLE PRECISION INTEGER
C                   DIVISION
C      MEQL         MULTIPLE PRECISION INTEGER
C                   EQUAL OPERATION
C      MSQRT        MULTIPLE PRECISION INTEGER
C                   SORT ROOT OPERATION
C      MCMP         MULTIPLE PRECISION INTEGER
C                   COMPARE OPERATION
C
C      ADVISOR      DR J P CHANDLER
C      AUTHOR       CHU, CHUNG-PEI
C      DATE         : SUMMER 1986
C      LOCATION     : OKLAHOMA STATE UNIVERSITY
C .....
C
1      SUBROUTINE PREPR(NFLG)
C .....
C      PURPOSE      GIVE INITIAL VALUE OF COMMON
C                   VARIABLES
C
C      PARAMETERS
C      NFLG         IF NFLG=0 NBASE HAS LEGAL VALUE
C                   IF NFLG=1 NBASE HAS ILLEGAL VALUE
C .....
2      COMMON      /IMULT/NDGT,NBASE,NLTH,LP,IN
C
3      NLTH=NDGT-1
4      NFLG=0
5      IF (NBASE GT 0) GO TO 30
6      NFLG=1
7      WRITE(LP,20)
8      20  FORMAT(/,20X,'**** NBASE LESS OR EQUAL TO 0 ****')
9      GO TO 100
10     30  NSIZE=(NBASE-1)*(NBASE-1)+2*(NBASE-1)
11     NSIZE=NSIZE-2*(NBASE-1)
12     NOPBS=SQRT(FLOAT(NSIZE))+1
13     IF(NOPBS EQ NBASE) GO TO 100
14     NFLG=1
15     WRITE(LP,40)
16     40  FORMAT(/,20X,'**** NBASE GREATER THAN SQUARE ROOT OF WORD',
17     1' SIZE MINUS 1 ****')
17     100  RETURN
18     END

```





```

1      SUBROUTINE ICOD(CARD,STP,ENP,JINBR)
C * ICOD *
C
C      CONVERT CHARACTER VARIABLE TO FORTRAN NUMBER
C
C      CARD CHARACTER VARIABLE CONTINE 80 CHARACTERS
C      STP  STARTING POSITION OF CARD TO BE CONVERTED
C      ENP  ENDING POSITION OF CARD TO BE CONVERTED
C      JINBR FORTRAN NUMBER
C
C *
C
2      CHARACTER*1 CARD(80),DIGIT(10)
3      INTEGER STP,ENP,JINBR
4      DATA DIGIT/'0','1','2','3','4','5','6','7','8','9'/
5      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
C
C
6      KENP=ENP-3
7      JINBR=0
8      IF (KENP LE STP)KENP=STP
9      DD 20 J=KENP,ENP
10     DD 10 K=1,10
11     IF (CARD(J) EQ DIGIT(K))JINBR=JINBR*10+K-1
12     CONTINUE
13     ENP=ENP-4
14     RETURN
15     END

```

```

1      SUBROUTINE KINPT(INPTX,JX,KINDK)
C * KINPT *
C
C      CONVERT INTEGER TO MULTIPLE PRECISION
C      BASE NBASE
C
C      PARAMETERS
C      INPTX INPUT FORTRAN INTEGER
C      JX    OUTPUT NBASE MULTIPLE PRECISIONS
C      INTEGER JX(1) CONTAINS THE LOWER
C      ORDER DIGITS OF INPTX
C      JX(NDGT) CONTAINS THE SIGN OF
C      INPTX IF INPTX>=0 THEN
C      JX(NDGT)=1, OTHERWISE JX(NDGT)=-1
C      JX(NDGT-1) CONTAINS THE TURE
C      LENGTH OF JX
C      KINDK  KINDK = 0 NEW NUMBER
C           KINDK > 0 CONTINUEING NUMBER
C
C
C      VARIABLES
C      JW    ABSOLUTE VALUE OF INPTX
C      LL    IF LL <= 0 FINISH CONVERTING
C           OTHERWISE STAY IN CONVERT LOOP
C
C *
C
2      DIMENSION JX(1)
3      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
C
4      IF (KINDK)5,5,8
5      JX(NLTH)=0
6      JW=IABS(INPTX)
7      K=NDGT-2
8      L=JX(NLTH)+1
C
C      DECIDE SIGN FOR MULTIPLE PRECISION INTEGER
C
9      IF (INPTX)10,20,20
10     JX(NDGT)=-1
11     GO TO 22
12     JX(NDGT)=1
13     IF (KINDK LE 1) GO TO 40
C
C      IF JW LESS THAN NBASE
C
14     IF (JW-NBASE)25,40,40
15     JX(L)=JW
16     IF (KINDK)35,35,30
C
17     L=L+1
18     JX(NLTH)=JX(NLTH)+1
19     JX(L)=0
20     JX(NLTH)=JX(NLTH)+1
21     GO TO 70
C      CONVERT TO BASE NBASE MULTIPLE PRECISION INTEGER
C
22     DO 60 J=L,K
23     JX(J)=MOD(JW,NBASE)
24     JW=JW/NBASE
25     JX(NLTH)=JX(NLTH)+1
26     IF (JW)60,70,60
27     CONTINUE
C
28     L=JX(NLTH)+1
29     DO 80 J=L,K
30     JX(J)=0
31     RETURN
32     END

```



```

1      SUBROUTINE MADD(KA,KB,KC)
C * MADD * * * * *
C * * * * *
C      PURPOSE . CALCULATE KC=KA+KB
C      VARIABLES
C          NSAME . INDICATE THE SIGN OF KA,KB
C          NSAME=1 KA,KB HAS SAME SIGN
C          NSAME=0 KA,KB HAS OPPOSITE SIGN
C          NSIGN . INDICATES THE SIGN OF RESULT
C          NSIGN=0 RESULT HAS SAME SIGN AS KA
C          NSIGN=1 RESULT HAS SAME SIGN AS KB
C          MXLTH . LONGER LENGTH OF KA,KB
C * * * * *
2      DIMENSION KA(1),KB(1),KC(1),KD(50)
3      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
C
C      INITIALIZE
C
4      DO 10 J=1,NDGT
5      10    KD(J)=0
6      NSAME=1
7      LTHA=KA(NLTH)
8      LTHB=KB(NLTH)
9      MXLTH=MAXO(KA(NLTH),KB(NLTH))
10     N=MXLTH+1
C
C      DECIDE WHETHER KA,KB HAS SAME SIGN
C
11     IF(KA(NDGT) * KB(NDGT))100,50,50
C
C      KA,KB HAS SAME SIGN
C
12     DO 60 J=1,MXLTH
13     60    KD(J)=KA(J)+KB(J)
14     NSIGN=0
15     GO TO 200
C
C      KA,KB HAS OPPOSITE SIGN
C
16     100  NSAME=0
17     IF(KA(NLTH)-KB(NLTH))130,110,150
C
C      KA,KB HAS SAME LENGTH COMPARE THEM
C
18     110  DO 120 J=1,MXLTH
19     K=MXLTH+1-J
20     IF(KB(K)-KA(K))150,115,130
21     115  KD(K)=0
22     120  CONTINUE
C
23     KD(NDGT)=1
24     KD(NLTH)=1
25     GO TO 270
C
C      KB GREATER THAN KA
C
26     130  NSIGN=1
27     DO 140 J=1,MXLTH
28     140  KD(J)=NBASE-1-KA(J)+KB(J)
29     GO TO 200
C
C      KA GREATER THAN KB
C
30     150  NSIGN=0
31     DO 160 J=1,MXLTH
32     160  KD(J)=NBASE-1-KB(J)+KA(J)
33     GO TO 200
C
C      NORMALIZE
C
34     200  DO 210 J=1,MXLTH
35     KD(J+1)=KD(J+1)+KD(J)/NBASE
36     210  KD(J)=MOD(KD(J),NBASE)
37     IF(NSAME)240,220,240
C
C      KA,KB HAS OPPOSITE SIGN ,ELIMINATE LEADING 1
C
38     220  K=MXLTH+1
39     KD(K)=KD(K)-1
40     KD(1)=KD(1)+1
C
C      IF KD(1) OVERFLOW RENORMALIZE KC
C
41     IF(KD(1)-NBASE)240,230,230
42     230  DO 235 J=1,N
43     KD(J+1)=KD(J+1)+KD(J)/NBASE
44     235  KD(J)=MOD(KD(J),NBASE)
C
C      DECIDE THE LENGTH FOR RESULT
C
45     240  DO 245 J=1,N
46     KK=N+1-J
47     IF(KD(KK))250,245,250
48     245  CONTINUE
49     250  KD(NLTH)=KK
C
C      DECIDE THE SIGN OF RESULT
C
50     IF(KK.LT.NLTH) GO TO 258
51     WRITE(LP,255)
52     255  FORMAT('/3X, 'OVERFLOW OCCUR ON ADDITION')
53     258  IF(NSIGN)259,259,260
54     259  KD(NDGT)=KA(NDGT)
55     GO TO 270
56     260  KD(NDGT)=KB(NDGT)
C

```

```

C      PRINT DATA                                0000000
C
57      270 DO 280 J=1,NDGT                        0000000
58      280 KC(J)=KD(J)                          0000000
C
59      RETURN                                    0000000
60      END                                       0000000

1      SUBROUTINE MSUB(KA,KB,KC)                  0000000
C * MSUB * * * * *                               0000000
C
C      CALCULATE KC=KA-KB                        0000000
C
C * * * * *                                       0000000
2      DIMENSION KA(1),KB(1),KC(1),KD(50)      0000000
3      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN      0000000
C
C      PRINT DATA                              0000000
C
4      KD(NDGT)=-KB(NDGT)                       0000000
5      DO 10 J=1,NLTH                           0000000
6      10 KD(J)=KB(J)                           0000000
7      CALL MADD(KA,KD,KC)                       0000000
C
8      RETURN                                    0000000
9      END                                       0000000

1      SUBROUTINE OUTPT(JA)                      0000000
C *OUTPT* * * * *                               0000000
C
C      PURPOSE: *                               0000000
C      PRINT JA AS SIGN, LENGTH AND VALUE *     0000000
C      LENGTH MEANS # OF MULTIPLE PRECISION * 0000000
C      WORDS BE OCCUPIED BY JA. *              0000000
C      LIMITATION *                             0000000
C      MAXIMUM NUMBER OF DIGITS OF AN OUTPUT * 0000000
C      INTEGER IS 96 DIGITS *                  0000000
C * * * * *                                       0000000
2      CHARACTER*1 NOUT(100),DIGIT(10),KOUT(100) 0000000
3      DIMENSION JA(1),JB(50)                  0000000
4      DATA DIGIT/'0','1','2','3','4','5','6','7','8','9'/ 0000000
5      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN      0000000
C
C      INITIALIZATION                          0000000
C
6      DO 3 J=1,NDGT                            0000000
7      3 JB(J)=JA(J)                            0000000
8      DO 4 J=1,100                             0000000
9      4 NOUT(J)=DIGIT(1)                      0000000
C
C      CALCULATED # OF DIGIT PER WORD          0000000
C
10     NSUBT=NBASE                              0000000
11     NDGTW=0                                   0000000
12     5 NSUBT=NSUBT/10                          0000000
13     NDGTW=NDGTW+1                            0000000
14     IF (NSUBT GE 10) GO TO 5                 0000000
15     JINDX=0                                   0000000
16     JWEND=JB(NLTH)                          0000000
C
C      TRANSFER MPI TO CHARACTERS              0000000
C
17     DO 30 KA=1,JWEND                         0000000
18     DO 30 KB=1,NDGTW                        0000000
19     JINDX=JINDX+1                            0000000
20     IRMD=MOD(JB(KA),10)                     0000000
21     JB(KA)=JB(KA)/10                       0000000
22     IF (IRMD GT 0) GO TO 15                  0000000
23     IF (KA NE JWEND) GO TO 10               0000000
24     IF (JB(KA) NE 0) GO TO 10               0000000
25     IF (JINDX GT 1) JINDX=JINDX-1          0000000
27     IF (JINDX EQ 1) NOUT(1)=DIGIT(1)       0000000
29     GO TO 35                                 0000000
30     10 NOUT(JINDX)=DIGIT(1)                 0000000
31     GO TO 30                                 0000000
32     15 DO 20 KC=1,10                        0000000
33     IF (IRMD EQ KC) NOUT(JINDX)=DIGIT(KC+1) 0000000
35     CONTINUE                                0000000
36     30 CONTINUE                             0000000
C
C      PREPARE TO PRINT OUTPUT                 0000000
C
37     35 DO 40 J=1,JINDX                      0000000
38     K=JINDX+1-J                             0000000
39     KOUT(J)=NOUT(K)                         0000000
40     CONTINUE                                0000000
41     WRITE (LP,50) JB(NDGT),JB(NLTH),(KOUT(J),J=1,JINDX) 0000000
42     50 FORMAT(/3X,I2,4X,I2,5X,96A1)         0000000
43     RETURN                                    0000000
44     END                                       0000000

```



```

73 250      NBF(J)=MOD(NSUM,NBASE)      0000000
74      NBF(JASET+1)=KK                0000000
75      IF(KK)260,260,270              0000000
76 260      NBF(NLTH)=JASET            0000000
77      GO TO 270                       0000000
78 270      NBF(NLTH)=JASET+1          0000000
79 280      NBF(NDGT)=1                0000000
80      CALL MSUB(ND,NBF,ND)           0000000
81      IF(ND(NDGT))290,310,310       0000000
C      ADD BACK NECESSARY              0000000
C      ADD BACK NECESSARY              0000000
C      ADD BACK NECESSARY              0000000
82 290      DO 300 J=2,NPB             0000000
83 300      ND(J)=(NBASE-1)-ND(J)      0000000
84      ND(1)=NBASE-ND(1)             0000000
85      ND(NLTH)=LXTNT                0000000
86      ND(NDGT)=1                    0000000
87      NTRAL=NTRAL-1                 0000000
88      CALL MADD(NBB,ND,ND)          0000000
89      ND(LXTNT)=0                   0000000
C      RESET DIVIDEND                  0000000
C      RESET DIVIDEND                  0000000
C      RESET DIVIDEND                  0000000
90 310      DO 320 J=1,LXTNT           0000000
91      L=NPA+1-J                      0000000
92      K=LXTNT+1-J                    0000000
93 320      NAA(L)=ND(K)               0000000
94 330      NQQ(MLOOP)=NTRAL           0000000
95      MLOOP=MLOOP-1                 0000000
96      NPA=NPA-1                     0000000
C      UPWARD FLOW POSSIBLE            0000000
C      UPWARD FLOW POSSIBLE            0000000
C      UPWARD FLOW POSSIBLE            0000000
97      IF (MLOOP)340,340,130         0000000
C      CALCULATE THE REMAINDER         0000000
C      CALCULATE THE REMAINDER         0000000
C      CALCULATE THE REMAINDER         0000000
98 340      IF(NAA(NPB))350,350,370    0000000
99 350      NPB=NPB-1                  0000000
100      IF(NPB)360,360,340           0000000
101 360      NAA(NLTH)=1               0000000
102      GO TO 380                     0000000
103 370      NAA(NLTH)=NPB             0000000
104 380      CALL MSDV(NAA,NORM,NRR,NRREM) 0000000
105      IF(NRREM)390,400,390         0000000
106 390      WRITE(LP,385)              0000000
107 385      FORMAT(/20X,'*****A PROGRAMMING ERROR OCCURRED*****') 0000000
108      GO TO 450                      0000000
C      SET QUOTIENT LENGTH              0000000
C      SET QUOTIENT LENGTH              0000000
C      SET QUOTIENT LENGTH              0000000
109 400      JTEST=NA(NLTH)-NB(NLTH)+1 0000000
110      IF(NQQ(JTEST))420,410,420    0000000
111 410      NQQ(NLTH)=JTEST-1         0000000
112      GO TO 430                      0000000
113 420      NQQ(NLTH)=JTEST           0000000
114 430      DO 435 J=1,NDGT           0000000
115 435      NBB(J)=NB(J)              0000000
116      DO 440 J=1,NLTH               0000000
117      NQ(J)=NQQ(J)                 0000000
118 440      NR(J)=NRR(J)              0000000
C      SET SIGN OF QUOTIENT AND REMAINDER 0000000
C      SET SIGN OF QUOTIENT AND REMAINDER 0000000
C      SET SIGN OF QUOTIENT AND REMAINDER 0000000
119      NQ(NDGT)=JASAV*JBSAV         0000000
120      NR(NDGT)=JASAV                0000000
C      SET SIGN OF QUOTIENT AND REMAINDER 0000000
C      SET SIGN OF QUOTIENT AND REMAINDER 0000000
C      SET SIGN OF QUOTIENT AND REMAINDER 0000000
121 450 RETURN                          0000000
122      END                            0000000

```

```

1      SUBROUTINE MSDV(NA,NDIV,NQ,NREM)
C      * * * * *
C      *
C      *   DA=NDIV*NQ + NREM
C      *   NDIV IS A FORTRAN INTEGER LESS
C      *   THAN NBASE
C      * * * * *
2      DIMENSION NA(1),NQ(1),NWA(50)
3      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
4      IF(NDIV)40,30,40
5      30      WRITE(LP,35)
6      35      FORMAT(/20X,'****DIVISOR IS ZERO****')
7      GO TO 170
8      40      NSAVE=IABS(NDIV)
9      DO 50 J=1,NDGT
10     50      NWA(J)=0
11     KLOOP=NA(NLTH)
12     NR=0
C
C      COMPUTE QUOTIENT AND REMAINDER
C
13     60      NQUO=NR*NBASE+NA(KLOOP)
14     NWA(KLOOP)=NQUO/NSAVE
15     NR=MOD(NQUO,NSAVE)
16     KLOOP=KLOOP-1
17     IF(KLOOP)70,70,60
18     70      NREM=NR
C
C      SET SIGN
C
19     IF(NA(NDGT)*NDIV)80,90,90
20     80      NWA(NDGT)=-1
21     GO TO 100
22     90      NWA(NDGT)=1
23     100     NPA=NA(NLTH)
24     NREM=NA(NDGT)*NREM
C
C      SET LENGTH POINTER
C
25     IF(NWA(NPA))140,110,140
26     110     IF(NPA-1)130,130,120
27     120     NWA(NLTH)=NPA-1
28     GO TO 150
29     130     NWA(NLTH)=1
30     GO TO 150
31     140     NWA(NLTH)=NPA
32     150     DO 160 J=1,NDGT
33     160     NQ(J)=NWA(J)
C
C
34     170 RETURN
35     END

```

```

1      FUNCTION IMIF(NA,NB)
C      * * * * *
C      *
C      *   COMPARE TWO POSITIVE NUMBERS
C      *   IMIF=0   IF NA=NB
C      *   IMIF=1   IF NA>NB
C      *   IMIF=2   IF NA<NB
C      * * * * *
2      DIMENSION NA(1),NB(1)
3      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
4      JFLAG=0
5      IF(NA(NLTH)*NB(NLTH))30,30,40
6      30      WRITE(LP,35)
7      35      FORMAT(/20X,'****CHECK INPUT DATA****')
8      40      LTS=NA(NDGT)-1+(NB(NDGT)+1)/2
9      IF(LTS)50,60,80
10     50      IF(LTS+1)70,90,90
11     GO TO 140
12     70      JFLAG=-1
13     80      JA=NA(NLTH)
14     JB=NB(NLTH)
15     IF(JA-JB)90,110,140
16     90      IMIF=2+JFLAG
17     GO TO 160
18     100     JA=JA-1
19     110     IF(JA)150,150,120
20     120     IF(NA(JA)-NB(JA))130,100,140
21     GO TO 90
22     130     IMIF=1-JFLAG
23     GO TO 160
24     150     IMIF=0
25     160     JRET=IMIF
26     180     RETURN
27     END

```



```

1      SUBROUTINE MFLT(XREAL,KA)
C * *MFLT* * * * *
C      PURPOSE      TRANSLATE FLOATING POINT NUMBER TO
C                   MULTIPLE PRECISION INTEGER
C      PARAMETERS
C      XREAL      THE FLOATING POINT TO BE TRANSLATED
C      KA         THE RESULT AFTER TRANSLATED XREAL
C * * * * *
C      DIMENSION KA(1)
C      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
C      INITIALIZATION
C      DO 30 J=1,NDGT
C      KA(J)=0
C      RBASE=NBASE
C      SAVE=XREAL
C      L=0
C      COUNT HOW MANY WORDS SHOULD BE USED
C      40 SAVE=SAVE/RBASE
C      L=L+1
C      IF(SAVE-1 0)50,40,40
C      STORE THE VALUE IN KA ,FROM LOW ORDER DIGIT TO HIGH ORDER DIGIT
C      50 DO 60 J=1,L
C      K=L+1-J
C      XNORM=SAVE*RBASE
C      KA(K)=XNORM
C      YNORM=KA(K)
C      60 SAVE=XNORM-YNORM
C      SET LENGTH, SIGN FIELDS OF KA.
C      KA(NLTH)=L
C      IF(XREAL)70,80,80
C      70 KA(NDGT)=-1
C      GO TO 90
C      80 KA(NDGT)=1
C      90 RETURN
C      END

```

```

1      SUBROUTINE MCMP(IX,IY,IR)
C * *MCMP* * * * *
C      PURPOSE      COMPARE IX AND IY , RETURN VALUE TO IR
C      IR=-1 IF IX < IY
C      IR=0  IF IX = IY
C      IR=1  IF IX > IY
C      PARAMETERS
C      IX      A MULTIPLE PRECISION INTEGER
C      IY      A MULTIPLE PRECISION INTEGER
C      IR      A FORTRAIN INTEGER
C * * * * *
C      DIMENSION IX(1),IY(1),IC(50)
C      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
C      CALL MSUB(IX,IY,IC)
C      IF(IC(NDGT) LT 0) GO TO 30
C      IF(IC(NLTH) GT 1) GO TO 10
C      IF(IC(1) EQ 0) GO TO 20
C      10 IR=1
C      GO TO 40
C      20 IR=0
C      GO TO 40
C      30 IR=-1
C      40 RETURN
C      END

```

```

1      SUBROUTINE MSORT(INPT,IOUT)
C      *MSORT*
C      *-----*
C      *PURPOSE      IOTPT=SQRT(INPT)
C      *-----*
C      *PARAMETERS -
C      *      BOTH INPT AND IOTPT ARE MULTIPLE PRECISION
C      *      INTEGER
C      *-----*
2      INTEGER INPT(1),IOUT(1),IOTPT(50),LIN(50),KA(50),KB(50),
1      KC(50),KD(50),KE(50),TWO(50),ZERO(50)
3      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
C      *-----*
C      *INITIALIZATION
4      DO 30 J=1,NDGT
5      IOTPT(J)=0
6      30 KA(J)=INPT(J)
7      CALL KINPT(0,ZERO,0)
8      LTHA=INPT(NLTH)
9      IF(LTHA-2)40,40,80
10     40 IF(LTHA-1)60,60,50
C      *INPT HAS TWO WORDS LONG
11     50 IOTPT(1)=SQRT(FLOAT(KA(2)*NBASE+KA(1)))
12     GO TO 70
C      *INPT HAS ONLY ONE WORD
13     60 IOTPT(1)=SQRT(FLOAT(KA(1)))
C      *SET SIGN AND LENGTH FIELDS
14     70 IOTPT(NDGT)=1
15     IOTPT(NLTH)=1
16     CALL MADD(IOTPT,ZERO,IOUT)
17     GO TO 200
C      *WHEN LENGTH OF INPT GREATER THAN 2
C      *COUNT THE DIGITS OF KA
18     80 NDIG=(KA(NLTH)-1)*2
19     IF(KA(1))100,90,100
20     90 NDEC=1
21     GO TO 110
22     100 NDEC=ALOG10(FLOAT(KA(1)))+1
23     110 NDIG=NDIG+NDEC
C      *APPROXIMATION TO SQRT(KA)
24     IF(NDIG-2*(NDIG/2))130,120,130
25     120 NEXP=(NDIG-4)/2
26     GO TO 140
27     130 NEXP=(NDIG-3)/2
28     140 RAP=KA(LTHA)*NBASE+KA(LTHA-1)
29     RAP=SQRT(RAP)*10**NEXP
30     CALL MFLT(RAP,KB)
31     CALL KINPT(2,TWO,0)
C      *NEWTON ITERATION
32     150 CALL MPPY(KB,KB,KC)
33     CALL MSUB(KA,KC,KD)
34     CALL MPPY(TWO,KB,KE)
35     CALL MDIV(KD,KE,KD,KE)
36     IF(KD(NLTH)-1+KD(1))160,170,160
37     160 CALL MADD(KB,KD,KB)
38     GO TO 150
39     170 CALL MCMPL(KC,KA,IR)
40     IF(IR)190,190,180
41     180 CALL KINPT(-1,KC,0)
42     CALL MSUB(KB,KC,IOUT)
43     GO TO 200
C      *COPY RESULT TO IOTPT
44     190 CALL MADD(KB,ZERO,IOUT)
45     200 RETURN
46     END

```

```
1      SUBROUTINE MEQL(KA,KB)
C .....
C
C      KB=KA
C .....
2      DIMENSION KA(1),KB(1)
3      COMMON /IMULT/NDGT,NBASE,NLTH,LP,IN
C
4      DO 20 J=1,NDGT
5          KB(J)=KA(J)
6      20 CONTINUE
7      RETURN
8      END
```

VITA

CHUNG-PEI CHU

Candidate for the Degree of  
Master of Science

Thesis: A PORTABLE PACKAGE OF THE SPECTRAL TEST FOR  
PSEUDO-RANDOM NUMBER GENERATORS

Major Field: Computing and Information Science

Biographical:

Personal Data: Born in Taipei, Taiwan, Republic of  
China, November 26, 1952, the daughter of Yen  
Kang and Yung Chen Chu. Married to Shen Then  
Chang on May 11, 1980.

Education: Graduated from Gi Zen High School, Taipei,  
Taiwan, R.O.C., in June, 1971; received Bachelor  
of Science Degree in Education from National  
Taiwan Normal University in June, 1976; completed  
requirements for the Master of Science Degree at  
Oklahoma State University in July 1986.

Professional Experience: Mathematics Teacher, Hu Kung  
Senior High School, Taipei, Taiwan, August, 1976,  
to June, 1978; Mathematics Tutor, Department of  
Mathematics, University of Wisconsin in Whitewater  
, September, 1978, to May, 1979; Programmer,  
Business and Economic Research Center, Oklahoma  
State University, February, 1981, to December,  
1982.