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# ON THE LATTICE STRUCTURE OF THE ADD－WITH－CARRY AND SUBTRACT－WITH－BORROW RANDOM NUMBER GENERATORS 

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#### Abstract

Marsaglia and Zaman recently proposed new classes of random num－ ber generators，called add－with－carry（AWC）and subtract－with－borrow（SWB），which are capable of quickly generating very long period（pseudo）－random number sequences using very little memory．We show that these sequences are essentially equivalent to linear congruential sequences with very large prime moduli．So，the AWC／SWB generators can be viewed as efficient ways of implementing such large linear congruential generators．As a consequence，the theoretical properties of such generators can be studied in the same way as for linear congruential generators，namely via the spectral and lattice tests．We also show how the equivalence can be exploited to implement efficient jumping ahead facilities for the AWC and SWB sequences．Our numerical examples illustrate the fact that AWC／SWB generators have extremely bad lattice structure in high dimensions．


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## 1. THE AWC AND SWB GENERATORS

Marsaglia and Zaman [10] proposed the following types of random number generators, called add-with-carry (AWC) and subtract-with-borrow (SWB). Let $b, r$, and $s$ be positive integers, where $b$ is called the base and $r>s$ are called the lags. The AWC generator is based on the recurrence

$$
\begin{align*}
x_{i} & =\left(x_{i-s}+x_{i-r}+c_{i}\right) \bmod b,  \tag{1}\\
c_{i+1} & =I\left(x_{i-s}+x_{i-r}+c_{i} \geq b\right), \tag{2}
\end{align*}
$$

where $c_{i}$ is called the carry, and $I$ is the indicator function, whose value is 1 if its argument is true, and 0 otherwise. That generator is extremely fast, since it requires no multiplication, and the modulo operation can be performed by just subtracting $b$ if and only if $x_{i-s}+x_{i-r}+c_{i} \geq b$. The maximum possible (or full) period is $b^{r}+b^{s}-2$. It is attained when $M=b^{r}+b^{s}-1$ is prime and $b$ is a primitive root modulo $M$ (see [10]). For example, one can take $b$ around $2^{31}$ and $r$ around 20, yielding a period of approximately $2^{620}$ if the full period conditions are satisfied. This goes much beyond the requirements of most applications.

To produce values $\left\{u_{i}\right\}$ whose distribution (hopefully) approximates the $U(0,1)$ distribution, one can use $L \leq r$ successive values of $x_{j}$ to produce one $u_{i}$ as follows [2]:

$$
\begin{equation*}
u_{i}=\sum_{j=1}^{L} x_{L i-j+1} b^{-j} . \tag{3}
\end{equation*}
$$

Assuming that $L$ is relatively prime to $M-1$, the sequences $\left\{u_{i}\right\}$ and $\left\{x_{i}\right\}$ have the same periods. If $b$ is small, or if more precision is desired, take a larger $L$. If $b$ is large enough (e.g., a large power of two), one can just take $L=1$. Here, the digits of $u_{i}$ are filled up from the least significant to the most significant one. The sequence $\left\{u_{i}\right\}$ defined by (3) is an analogue of the Tausworthe sequence [11, 13]. For the latter, the digits of $u_{i}$ are filled up by a linear feedback shift register sequence modulo two (i.e., $b=2$ ). The difference with (1) is the presence of the carry and the fact that $b$ is not necessarily equal to two.

The AWC has a variant called complementary AWC, or AWC-c, based on:

$$
\begin{align*}
x_{i} & =\left(2 b-1-x_{i-s}-x_{i-r}-c_{i}\right) \bmod b  \tag{4}\\
& =\left(-x_{i-s}-x_{i-r}-c_{i}-1\right) \bmod b, \\
c_{i+1} & =I\left(x_{i-s}+x_{i-r}+c_{i} \geq b\right) . \tag{5}
\end{align*}
$$

The SWB also comes in two flavors, which we will call SWB-I and SWB-II, based on the recurrences:

$$
\begin{align*}
x_{i} & =\left(x_{i-s}-x_{i-r}-c_{i}\right) \bmod b,  \tag{6}\\
c_{i+1} & =I\left(x_{i-s}-x_{i-r}-c_{i}<0\right), \tag{7}
\end{align*}
$$

and

$$
\begin{align*}
x_{i} & =\left(x_{i-r}-x_{i-s}-c_{i}\right) \bmod b,  \tag{8}\\
c_{i+1} & =I\left(x_{i-r}-x_{i-s}-c_{i}<0\right), \tag{9}
\end{align*}
$$

respectively. Here, $c_{i}$ is called the borrow.
We will use the general notation AWC/SWB to refer to any of those four variants. For each of them, the maximum possible period is $M-1$, achieved when $M$ is prime and $b$ is a primitive root modulo $M$, where the value of $M$ depends on the variant, as shown in Table 1.

Table 1: Values of $M$ for the AWC/SWB variants.

| $M$ |  |
| :--- | :---: |
|  | $M$ |
| AWC | $b^{r}+b^{s}-1$ |
| AWC-c | $b^{r}+b^{s}+1$ |
| SWB-I | $b^{r}-b^{s}+1$ |
| SWB-II | $b^{r}-b^{s}-1$ |

In all cases, the $u_{i}$ 's can be produced from the $x_{j}$ 's as in (3). For a full period AWC/SWB generator, the $x_{i}$ 's are provably almost equidistributed in up to $r$ dimensions, i.e., among all (overlapping) $r$-dimensional vectors of successive values of $x_{i}$ 's, over the whole period, every $r$-dimensional vector with components in $\{0, \ldots, b-1\}$ appears exactly once, except for a tiny percentage of exceptions [10].

The AWC/SWB methods can be viewed as slight modifications to the so-called additive or subtractive methods discussed in Knuth [3]. The only difference in implementation is that for the latter, there is no carry or borrow ( $c_{i}=0$ for all $i$ ). But in terms of period length, this makes an enormous difference: for example, if $b=2^{e}$ (a power of two), the maximal period lengths for the additive and subtractive generators are only $\left(2^{r}-1\right) 2^{e-1} \approx 2^{r+e-1}$, which falls way short of $b^{r}+b^{s}-2 \approx 2^{r e}$, unless $e=1$. The additive and subtractive generators belong to the more general class of lagged-Fibonacci generators. See [4, 9] for more details.

Marsaglia and Zaman [10] give a list of parameter sets for SWB-I generators, for which the order of $b$ modulo $M$ is very large or near the maximum. Those generators do not have full period, but a large period anyway. Finding full period generators with a very large period is hard, because checking the primitivity requires the factorization of $M-1$, which is a difficult task in practice when $M$ is large. For example, for $M$ around $2^{1000}$, the best factorization programs currently available typically cannot factorize $M-1$ in reasonable time.

In this paper, we analyze the structure of the sequence $u_{i}, i=1,2, \ldots$, produced by an AWC/SWB generator. That sequence turns out to be practically the same as the sequence produced by a linear congruential generator (LCG). More precisely, we have the following. Let $s_{i}=\left(x_{i-r+1}, \ldots, x_{i}, c_{i+1}\right)$ be the state of the AWC/SWB generator at step $i$. Equation (3) transforms the state $s_{L i}$ into the uniform variate $u_{i}$. Suppose that $M$ (given in Table 1) is prime and let $b^{*}$ be the multiplicative inverse of $b$ modulo $M$, i.e., such that $b^{*} b \bmod M=1$. That inverse can be computed easily as $b^{*}=b^{M-2} \bmod M$. Consider the following LCG with modulo $M$ and multiplier $A=b^{*}$ :

$$
\begin{align*}
X_{i} & =A X_{i-1} \bmod M  \tag{10}\\
v_{i} & =X_{i} / M  \tag{11}\\
w_{i} & =v_{L i}=X_{L i} / M \tag{12}
\end{align*}
$$

Our main result is:

Theorem 1. Let $\left\{u_{i}, i \geq 0\right\}$ be the sequence (3) produced by an AWC/SWB generator, while $\left\{w_{i}, i \geq 0\right\}$ is the sequence produced by (12). If $s_{0}$ and $X_{0}$ correspond, then, for all $i \geq r$, the (fractional) digital expansions in base $b$ of $u_{i}$ and $w_{i}$ have the same first $L$ digits. In other words, one has

$$
\begin{equation*}
u_{i}=b^{-L}\left\lfloor b^{L} w_{i}\right\rfloor \tag{13}
\end{equation*}
$$

The condition " $s_{0}$ and $X_{0}$ correspond" means that the two sequences must have corresponding initial seeds. Otherwise, (13) will hold after an appropriate shift of one of the two sequences. Equation (13) means that $u_{i}$ is a truncated version of $w_{i}$ : only the first $L$ fractional digits in base $b$ are kept, the others are chopped off. As a consequence, $\left|u_{i}-w_{i}\right| \leq b^{-L}$. So, the sequences (3) and (12) are the same, if they have corresponding initial seeds, up to a precision of $b^{-L}$. For example, it could be reasonable to take $b>2^{30}$ and $L=2$, in which case the first 60 bits of $u_{i}$ and $w_{i}$ will be the same. For all practical purposes, considering the limited precision of floating point numbers on computers, one can then safely assume that $u_{i}=w_{i}$.

We call (10-12) the LCG representation of the corresponding AWC/SWB generator. For a theoretical evaluation of the structural properties of an AWC/SWB generator, one can study the lattice structure of its LCG representation. We discuss that in Section 2. In Section 3, we illustrate those properties with numerical examples. Some of them are generators taken from Marsaglia and Zaman [10]. It turns out that all the generators examined perform extremely badly, in the spectral test, in dimensions $r+1$ and higher. At the end of Section 2, we show that this holds in general: for all AWC/SWB generators with $L=1$, the distance between the hyperplanes in the lattice of the associated LCG is at least $1 / \sqrt{3}$ in all dimensions larger than $r$. The full version of the paper will appear soon somewhere.

## 2. LATTICE STRUCTURE AND SPECTRAL TEST

It is well known that linear congruential generators have a lattice structure which can be analyzed through the Beyer and spectral tests $[3,4,7]$. More precisely, suppose we construct points in $[0,1)^{t}$ by taking $t$ successive values produced by the generator:

$$
\boldsymbol{w}_{t, i}=\left(w_{i}, \ldots, w_{i+t-1}\right)
$$

Let $T_{t}$ be the set of all such points, for all possible initial states $X_{0} \in \mathbb{Z}_{M}$ :

$$
T_{t}=\left\{\boldsymbol{w}_{t, i}=\left(w_{i}, \ldots, w_{i+t-1}\right) \mid i \geq 0, X_{0} \in \mathbb{Z}_{M}\right\}
$$

Then $T_{t}$ is the intersection of a lattice $L_{t}$ with the unit hypercube $[0,1)^{t}$. The Beyer quotient is defined as the ratio $q_{t}$ of the lengths of the shortest and longest vectors in a Minkowski-Reduced Basis of that lattice. A value of $q_{t}$ close to one indicates that the points of $L_{t}$ are rather "uniformly" distributed, while a very small value indicates the opposite (a "bad" lattice structure). The lattice structure also means that the points lie in a set of equidistant parallel hyperplanes. Let $d_{t}$ be the distance between those hyperplanes in dimension $t$. Generally speaking, we would like $d_{t}$ to be as small as possible, because larger values of $d_{t}$ (close to 1 ) mean thicker slices of space containing no points.

The LCG that produces the points $T_{t}$ is in fact equivalent to

$$
\begin{align*}
Y_{i} & =\tilde{A} Y_{i-1} \bmod M  \tag{14}\\
w_{i} & =Y_{i} / M \tag{15}
\end{align*}
$$

where $Y_{0}=X_{0}$ and $\tilde{A}=A^{L} \bmod M=b^{M-L-1} \bmod M$. If the multiplier $\tilde{A}$ above is replaced by its inverse $\tilde{A}^{*}=b^{L} \bmod M$, then it will produce the same sequence $\left\{w_{i}\right\}$, but in reverse order. Since the reverse sequence has the same lattice structure as the original one, applying the spectral or Beyer test with the multiplier $b^{L}$ or $A^{L}$ will yield the same results.

Consider now the points produced by an AWC or SWB generator:

$$
u_{t, i}=\left(u_{i}, \ldots, u_{i+t-1}\right),
$$

assuming that $s_{0}=\psi\left(X_{0}\right)$. It follows from Theorem 1 that $\left|u_{i}-w_{i}\right|<b^{-L}$. Therefore, the Euclidean distance between $w_{t, i}$ and $u_{t, i}$ is bounded by $b^{-L} \sqrt{t}$. If that bound is small with respect to the Euclidean distance $d_{t}$ between hyperplanes, then the AWC or SWB generator inherits the lattice structure of the associated LCG, with some small (often negligible) added "noise" due to the truncation. We will examine specific numerical examples in the next section.

The following result shows that AWC/SWB generators with $L=1$ always have a bad lattice structure in dimensions larger than $r$. We give a simple proof here for completeness.

Lemma 1. For the LCG (10-11), one has $d_{t} \geq 1 / \sqrt{3}$ for all $t \geq r+1$.

Proof. Consider the AWC generator (the proof is similar for the other variants).
One has

$$
X_{i-r}+X_{i-s}-X_{i} \equiv\left(b^{r}+b^{s}-1\right) X_{i} \equiv M X_{i} \equiv 0(\bmod M)
$$

So, by following the same reasoning as in Section 3.3.4 of Knuth [3], it follows that the dual lattice has a vector of square length equal to 3 , and the conclusion follows.

## 3. NUMERICAL EXAMPLES

### 3.1 Example 1: A Small SWB Generator

Consider the SWB-I generator with $(b, s, r, L)=(2,2,9,9)$. Here, $x_{i}=\left(x_{i-2}-x_{i-9}-\right.$ $\left.c_{i}\right) \bmod 2$,

$$
u_{i}=\sum_{j=1}^{9} x_{9 i-j+1} 2^{-j}
$$

and the period is $2^{9}-2^{2}=508$. Figure 1 shows a two-dimensional plot of the pairs of successive points ( $u_{i}, u_{i+1}$ ) produced by this generator over its entire period. The starting values were $s_{0}=\left(x_{-8}, \ldots, x_{0}, c_{1}\right)=(1,0, \ldots, 0)$. This looks like a typical lattice structure of a (bad) LCG.

The LCG representation of that SWB generator is

$$
Y_{i}=170 Y_{i-1} \bmod 509 ; \quad w_{i}=Y_{i} / 509
$$

where $Y_{i}=X_{L i}$ and 170 is the inverse of $2^{9}(=3)$ modulo 509 . Since $u_{i}$ is just the truncated version of $w_{i}$, the points produced by the SWB generator do not form exactly a lattice, but it really takes sharp eyes see that the points in Figure 1 are not exactly aligned on the three lines. The approximation is quite good indeed.

If the multiplier 170 was replaced by 3 , we would get the same graphic, but reflected with respect to the diagonal $u_{i}=u_{i+1}$. Hence, the points of the LCG representation will be on three lines of slope 3 instead of slope $1 / 3$.


Figure 1: All pairs of successive points for the SWB generator of Example 1.

### 3.2 Example 2: A "Classroom" AWC Generator

We now examine the "classroom" AWC generator given in Section 7 of Marsaglia and Zaman [10], for which $(b, s, r, L)=(6,2,21, L)$. The sequence is defined by

$$
u_{i}=\sum_{j=1}^{L} x_{L i-j+1} 6^{-j}
$$

where $x_{i}$ is generated by $x_{i}=\left(x_{i-21}+x_{i-2}+c_{i}\right) \bmod 6$. We will look at different values of $L$. Since $M=6^{21}+6^{2}-1=21,936,950,640,377,891$ is prime and $b=6$ is a primitive root modulo $M$, the sequence of $x_{i}$ 's have period $M-1$. When $L$ is relatively prime to $M-1$, the $u_{i}$ 's also have that same period. According to Marsaglia and Zaman [10], the $x_{i}$ 's, if used directly, could provide an excellent simulation of independent throws of a dice.

The LCG representation is given by

$$
X_{L i}=Y_{i}=\left(6^{*}\right)^{L} Y_{i-1} \bmod M ; \quad w_{i}=Y_{i} / M
$$

The following values of $L$ are relatively prime to $M-1: L=1,3,7,9,11,17,19$. For small $L$, like 1 or 3 , the resolution is much too low and as a result, the LCG is not a good approximation of the AWC sequence. We have computed the values of $q_{t}$ and $d_{t}$ for the corresponding LCG's for the other values of $L$. The results are given in Table 2. For all those values of $L$, the lattice structure turns out to be quite bad in low dimensions. In fact, it is amazing to see how terrible are some of those multipliers in lower dimensions (e.g., for $L=17$ and $L=19$ ). The upper bound $6^{-L} \sqrt{t}$ on the noise is much smaller than the distance between hyperplanes, except for $L=7,9,11$ in dimension 2 and $L=7$ in dimension 3.

### 3.3 Example 3: A Larger SWB Generator

One SWB-I generator recommended by Marsaglia and Zaman (1991) has parameters $(b, s, r, L)=\left(2^{32}, 6,21,1\right)$. That generator does not have full period, it has 192 subcycles of period $\left(2^{666}-2^{186}\right) / 3$ each (besides the two trivial cycles of period 1). The LCG representation has modulus $M=2^{672}-2^{192}+1$ and multiplier $A=\left(2^{32}\right)^{*} \bmod M=$ $2^{160}-2^{640} \bmod M$.

We can study the lattice structure formed by the vectors of successive points in the . union of all the subcycles (for a single cycle, the points do not necessarily form a lattice,

Table 2: Beyer and spectral tests for Example 2.

|  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $L$ | 7 | 9 | 11 | 17 | 19 |
|  |  |  |  |  |  |
| $q_{2}$ | $3.572 \mathrm{E}-6$ | $4.630 \mathrm{E}-3$ | 0.167 | $7.662 \mathrm{E}-11$ | $1.149 \mathrm{E}-13$ |
| $q_{3}$ | 1.000 | $2.171 \mathrm{E}-5$ | $3.473 \mathrm{E}-6$ | $9.926 \mathrm{E}-8$ | $4.329 \mathrm{E}-12$ |
| $q_{4}$ | $1.251 \mathrm{E}-4$ | $2.200 \mathrm{E}-5$ | $1.216 \mathrm{E}-4$ | $1.286 \mathrm{E}-4$ | $1.673 \mathrm{E}-10$ |
| $q_{5}$ | $1.251 \mathrm{E}-4$ | $4.692 \mathrm{E}-3$ | $7.293 \mathrm{E}-4$ | 0.167 | $6.434 \mathrm{E}-9$ |
| $q_{6}$ | $4.380 \mathrm{E}-3$ | $4.440 \mathrm{E}-3$ | $2.552 \mathrm{E}-2$ | 0.205 | $2.453 \mathrm{E}-7$ |
| $q_{7}$ | $4.372 \mathrm{E}-3$ | 0.959 | $6.143 \mathrm{E}-2$ | 0.669 | $9.282 \mathrm{E}-6$ |
| $q_{8}$ | $4.372 \mathrm{E}-3$ | 0.103 | 0.473 | 0.567 | $3.490 \mathrm{E}-4$ |
| $q_{9}$ | 0.153 | 0.103 | 0.550 | 0.750 | $1.305 \mathrm{E}-2$ |
| $q_{10}$ | $7.088 \mathrm{E}-2$ | 0.222 | 0.740 | 0.477 | 0.476 |
| $q_{11}$ | $7.070 \mathrm{E}-2$ | 0.229 | 0.589 | 0.634 | 0.562 |
| $q_{12}$ | 0.627 | 0.521 | 0.861 | 0.703 | 0.653 |
| $q_{13}$ | 0.358 | 0.513 | 0.646 | 0.870 | 0.639 |
| $q_{14}$ | 0.358 | 0.536 | 0.658 | 0.778 | 0.729 |
| $q_{15}$ | 0.551 | 0.844 | 0.613 | 0.724 | 0.697 |
| $q_{16}$ | 0.439 | 0.733 | 0.777 | 0.663 | 0.867 |
| $q_{17}$ | 0.533 | 0.761 | 0.769 | 0.645 | 0.800 |
| $q_{18}$ | 0.777 | 0.772 | 0.854 | 0.737 | 0.819 |
| $q_{19}$ | 0.700 | 0.853 | 0.835 | 0.778 | 0.909 |
| $q_{20}$ | 0.847 | 0.816 | 0.864 | 0.797 | 0.829 |
|  |  |  |  |  |  |
| $1 / m$ |  |  |  |  |  |
| $d_{2}$ | $3.572 \mathrm{E}-6$ | $9.923 \mathrm{E}-8$ | $1.654 \mathrm{E}-8$ | $7.713 \mathrm{E}-4$ | $1.992 \mathrm{E}-2$ |
| $d_{3}$ | $3.572 \mathrm{E}-6$ | $4.570 \mathrm{E}-3$ | $4.762 \mathrm{E}-3$ | $7.713 \mathrm{E}-4$ | $1.992 \mathrm{E}-2$ |
| $d_{4}$ | $2.856 \mathrm{E}-2$ | $4.570 \mathrm{E}-3$ | $4.762 \mathrm{E}-3$ | $7.713 \mathrm{E}-4$ | $1.992 \mathrm{E}-2$ |
| $d_{5}$ | $2.856 \mathrm{E}-2$ | $4.570 \mathrm{E}-3$ | $4.762 \mathrm{E}-3$ | $7.713 \mathrm{E}-4$ | $1.992 \mathrm{E}-2$ |
| $d_{6}$ | $2.856 \mathrm{E}-2$ | $4.570 \mathrm{E}-3$ | $4.762 \mathrm{E}-3$ | $3.532 \mathrm{E}-3$ | $1.992 \mathrm{E}-2$ |
| $d_{7}$ | $2.856 \mathrm{E}-2$ | $4.570 \mathrm{E}-3$ | $1.182 \mathrm{E}-2$ | $4.998 \mathrm{E}-3$ | $1.992 \mathrm{E}-2$ |
| $d_{8}$ | $2.856 \mathrm{E}-2$ | $4.486 \mathrm{E}-2$ | $1.182 \mathrm{E}-2$ | $1.342 \mathrm{E}-2$ | $1.992 \mathrm{E}-2$ |
| $d_{9}$ | $2.856 \mathrm{E}-2$ | $4.486 \mathrm{E}-2$ | $1.839 \mathrm{E}-2$ | $1.526 \mathrm{E}-2$ | $1.992 \mathrm{E}-2$ |
| $d_{10}$ | $5.573 \mathrm{E}-2$ | $4.486 \mathrm{E}-2$ | $2.243 \mathrm{E}-2$ | $3.542 \mathrm{E}-2$ | $1.992 \mathrm{E}-2$ |
| $d_{11}$ | $5.573 \mathrm{E}-2$ | $4.486 \mathrm{E}-2$ | $3.742 \mathrm{E}-2$ | $3.542 \mathrm{E}-2$ | $3.475 \mathrm{E}-2$ |
| $d_{12}$ | $5.573 \mathrm{E}-2$ | $4.486 \mathrm{E}-2$ | $3.904 \mathrm{E}-2$ | $4.657 \mathrm{E}-2$ | $4.608 \mathrm{E}-2$ |
| $d_{13}$ | $9.713 \mathrm{E}-2$ | $6.428 \mathrm{E}-2$ | $7.715 \mathrm{E}-2$ | $5.185 \mathrm{E}-2$ | $5.463 \mathrm{E}-2$ |
| $d_{14}$ | $9.713 \mathrm{E}-2$ | $6.496 \mathrm{E}-2$ | $7.715 \mathrm{E}-2$ | $7.727 \mathrm{E}-2$ | $6.441 \mathrm{E}-2$ |
| $d_{15}$ | $9.713 \mathrm{E}-2$ | $6.652 \mathrm{E}-2$ | $7.715 \mathrm{E}-2$ | $7.981 \mathrm{E}-2$ | $7.125 \mathrm{E}-2$ |
| $d_{16}$ | 0.100 | $9.129 \mathrm{E}-2$ | $8.220 \mathrm{E}-2$ | 0.104 | $8.138 \mathrm{E}-2$ |
| $d_{17}$ | 0.100 | $9.853 \mathrm{E}-2$ | $9.245 \mathrm{E}-2$ | 0.104 | 0.103 |
| $d_{18}$ | 0.100 | $9.853 \mathrm{E}-2$ | 0.102 | 0.106 | 0.103 |
| $d_{19}$ | 0.120 | 0.104 | 0.109 | 0.114 | 0.105 |
|  | 0.120 | 0.114 | 0.115 | 0.123 | 0.117 |
|  | $2.756 \mathrm{E}-9$ | $5.908 \mathrm{E}-14$ | $1.641 \mathrm{E}-15$ |  |  |



Figure 2: 2000 pairs of successive points for the SWB of Example 2, with $L=19$.

Table 3: The Values of $d_{t}$ and $q_{t}$ for Example 3.

| $t$ |  |  |  |  |
| ---: | :--- | :--- | :--- | :--- |
| $t$ | $d_{t}$ |  |  |  |
|  |  |  |  |  |
| 2 | 2.328 | $\mathrm{E}-10$ | 9.414 | $\mathrm{E}-184$ |
| 3 | 2.328 | $\mathrm{E}-10$ | 4.041 | $\mathrm{E}-174$ |
| 4 | 2.328 | $\mathrm{E}-10$ | 1.696 | $\mathrm{E}-164$ |
| 5 | 2.328 | $\mathrm{E}-10$ | 7.457 | $\mathrm{E}-155$ |
| 6 | 2.328 | $\mathrm{E}-10$ | 3.203 | $\mathrm{E}-145$ |
| 7 | 2.328 | $\mathrm{E}-10$ | 1.376 | $\mathrm{E}-135$ |
| 8 | 2.328 | $\mathrm{E}-10$ | 5.909 | $\mathrm{E}-126$ |
| 9 | 2.328 | $\mathrm{E}-10$ | 2.538 | $\mathrm{E}-116$ |
| 10 | 2.328 | $\mathrm{E}-10$ | 1.090 | $\mathrm{E}-106$ |
| 11 | 2.328 | $\mathrm{E}-10$ | 4.682 | $\mathrm{E}-97$ |
| 12 | 2.328 | $\mathrm{E}-10$ | 2.012 | $\mathrm{E}-87$ |
| 13 | 2.328 | $\mathrm{E}-10$ | 8.636 | $\mathrm{E}-78$ |
| 14 | 2.328 | $\mathrm{E}-10$ | 3.709 | $\mathrm{E}-68$ |
| 15 | 2.328 | $\mathrm{E}-10$ | 1.593 | $\mathrm{E}-58$ |
| 16 | 2.328 | $\mathrm{E}-10$ | 6.842 | $\mathrm{E}-49$ |
| 17 | 2.328 | $\mathrm{E}-10$ | 2.939 | $\mathrm{E}-39$ |
| 18 | 2.328 | $\mathrm{E}-10$ | 1.262 | $\mathrm{E}-29$ |
| 19 | 2.328 | $\mathrm{E}-10$ | 5.421 | $\mathrm{E}-20$ |
| 20 | 2.328 | $\mathrm{E}-10$ | 2.328 | $\mathrm{E}-10$ |
| 21 | 2.328 | $\mathrm{E}-10$ | .9999 |  |
| 22 | .5773 |  | 4.033 | $\mathrm{E}-10$ |
| 24 | .5773 | 4.033 | $\mathrm{E}-10$ |  |
| 25 | .5773 | 4.033 | $\mathrm{E}-10$ |  |
| 26 | .5773 | 4.033 | $\mathrm{E}-10$ |  |
| 27 | .5773 | 4.033 | $\mathrm{E}-10$ |  |
| 28 | .5773 | 3.802 | $\mathrm{E}-10$ |  |
| 29 | .5773 |  | 3.802 | $\mathrm{E}-10$ |
| 30 | .5773 |  | 3.802 | $\mathrm{E}-10$ |

but for the union of all cycles, they do). Table 3 gives the values of $d_{t}$ and $q_{t}$ for $t$ up to 30 . The bad behavior in dimensions larger than 21 is in accordance with Lemma 4. We recall that for dimensions smaller or equal to 21, the lattice structure of the associated LCG provides only limited information on the behavior of the AWC/SWB generator, because the truncation error is as large as the distance between the successive hyperplanes. But the small values of $d_{t}$ for $t \leq 21$ agree with the fact that over the full period, the points are very evenly distributed over the unit hypercube.

Table 4: The Values of $d_{t}$ and $q_{t}$ for Example 4.

| $t$ |  |  |  |  |
| ---: | :---: | :---: | :---: | :---: |
|  |  | $d_{t}$ |  | $q_{t}$ |
| 2 | 2.328 | $\mathrm{E}-10$ | 1.118 | $\mathrm{E}-395$ |
| 3 | 2.328 | $\mathrm{E}-10$ | 4.803 | $\mathrm{E}-386$ |
| 4 | 2.328 | $\mathrm{E}-10$ | 2.064 | $\mathrm{E}-376$ |
| 5 | 2.328 | $\mathrm{E}-10$ | 8.864 | $\mathrm{E}-367$ |
| 6 | 2.328 | $\mathrm{E}-10$ | 3.810 | $\mathrm{E}-357$ |
| 7 | 2.328 | $\mathrm{E}-10$ | 1.635 | $\mathrm{E}-347$ |
| 8 | 2.328 | $\mathrm{E}-10$ | 7.023 | $\mathrm{E}-338$ |
| 9 | 2.328 | $\mathrm{E}-10$ | 3.015 | $\mathrm{E}-328$ |
| 10 | 2.328 | $\mathrm{E}-10$ | 1.295 | $\mathrm{E}-318$ |
| 11 | 2.328 | $\mathrm{E}-10$ | 5.562 | $\mathrm{E}-309$ |
| 12 | 2.328 | $\mathrm{E}-10$ | 2.389 | $\mathrm{E}-299$ |
| 13 | 2.328 | $\mathrm{E}-10$ | 1.026 | $\mathrm{E}-289$ |
| 14 | 2.328 | $\mathrm{E}-10$ | 4.405 | $\mathrm{E}-280$ |
| 15 | 2.328 | $\mathrm{E}-10$ | 1.893 | $\mathrm{E}-270$ |
| 16 | 2.328 | $\mathrm{E}-10$ | 8.133 | $\mathrm{E}-261$ |
| 17 | 2.328 | $\mathrm{E}-10$ | 3.495 | $\mathrm{E}-251$ |
| 18 | 2.328 | $\mathrm{E}-10$ | 1.500 | $\mathrm{E}-241$ |
| 19 | 2.328 | $\mathrm{E}-10$ | 6.444 | $\mathrm{E}-232$ |
| 20 | 2.328 | $\mathrm{E}-10$ | 2.769 | $\mathrm{E}-222$ |
| 21 | 2.328 | $\mathrm{E}-10$ | 1.188 | $\mathrm{E}-212$ |
| 22 | 2.328 | $\mathrm{E}-10$ | 5.104 | $\mathrm{E}-203$ |
| 23 | 2.328 | $\mathrm{E}-10$ | 2.192 | $\mathrm{E}-193$ |
| 24 | 2.328 | $\mathrm{E}-10$ | 9.413 | $\mathrm{E}-184$ |
| 25 | 2.328 | $\mathrm{E}-10$ | 4.044 | $\mathrm{E}-174$ |
| 26 | 2.328 | $\mathrm{E}-10$ | 1.737 | $\mathrm{E}-164$ |


| $t$ |  |  | $q_{t}$ |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  |  |  |  |
| 27 | 2.328 | $\mathrm{E}-10$ | 7.459 | $\mathrm{E}-155$ |
| 28 | 2.328 | $\mathrm{E}-10$ | 3.203 | $\mathrm{E}-145$ |
| 29 | 2.328 | $\mathrm{E}-10$ | 1.376 | $\mathrm{E}-135$ |
| 30 | 2.328 | $\mathrm{E}-10$ | 5.909 | $\mathrm{E}-126$ |
| 31 | 2.328 | $\mathrm{E}-10$ | 2.538 | $\mathrm{E}-116$ |
| 32 | 2.328 | $\mathrm{E}-10$ | 1.090 | $\mathrm{E}-106$ |
| 33 | 2.328 | $\mathrm{E}-10$ | 4.682 | $\mathrm{E}-97$ |
| 34 | 2.328 | $\mathrm{E}-10$ | 2.011 | $\mathrm{E}-87$ |
| 35 | 2.328 | $\mathrm{E}-10$ | 8.636 | $\mathrm{E}-78$ |
| 36 | 2.328 | $\mathrm{E}-10$ | 3.709 | $\mathrm{E}-68$ |
| 37 | 2.328 | $\mathrm{E}-10$ | 1.593 | $\mathrm{E}-58$ |
| 38 | 2.328 | $\mathrm{E}-10$ | 6.842 | $\mathrm{E}-49$ |
| 39 | 2.328 | $\mathrm{E}-10$ | 2.939 | $\mathrm{E}-39$ |
| 40 | 2.328 | $\mathrm{E}-10$ | 1.262 | $\mathrm{E}-29$ |
| 41 | 2.328 | $\mathrm{E}-10$ | 5.421 | $\mathrm{E}-20$ |
| 42 | 2.328 | $\mathrm{E}-10$ | 2.328 | $\mathrm{E}-10$ |
| 43 | 2.328 | $\mathrm{E}-10$ | .9999 |  |
| 44 | .5773 |  | 2.328 | $\mathrm{E}-10$ |
| 45 | .5773 |  | 4.033 | $\mathrm{E}-10$ |
| 46 | .5773 |  | 4.033 | $\mathrm{E}-10$ |
| 47 | .5773 | 4.033 | $\mathrm{E}-10$ |  |
| 48 | .5773 |  | 4.033 | $\mathrm{E}-10$ |
| 49 | .5773 | 4.033 | $\mathrm{E}-10$ |  |
| 50 | .5773 | 4.033 | $\mathrm{E}-10$ |  |

### 3.4 Example 4: The RANMAR SWB Generator

James [2] recommends the SWB-I generator with parameters $(b, s, r, L)=\left(2^{32}-5,22,43,1\right)$. That generator is also given in [10] and used as a component of the combined generator proposed in [8]. Since $b$ is primitive modulo $M=b^{43}-b^{22}+1$, the (full) period length is $M-1=2^{1376}-2^{704}+1$. The LCG representation has modulus $M$ and multiplier $A=\left(2^{32}-5\right)^{*} \bmod M=\left(2^{32}-5\right)^{21}-\left(2^{32}-5\right)^{42} \bmod M$.

Table 4 gives the values of $d_{t}$ and $q_{t}$ for that LCG generator, for up to $t=50$. In all dimensions $t \leq 43$, one has $d_{t} \leq b^{-1}$, while for $t \geq 44$, we have $d_{t}=1 / \sqrt{3} \approx 0.577$, in accordance with Lemma 4. So, using that generator for applications which require points in large dimensional spaces could lead to problems. L'Ecuyer [5] has applied a few statistical tests to this generator and found that it fails (rather spectacularly) the "birthday spacing" test proposed by Marsaglia [7].

## 4. Conclusion

We have shown in this paper that the AWC/SWB generators are essentially equivalent to LCGs with large moduli. So, they can be viewed as (extremely) efficient ways of implementing LCGs with "huge" moduli. The difference is a "truncation error" of size at most $b^{-L}$. When the associated LCG has a lattice structure with distance between hyperplanes significantly larger than $b^{-L} \sqrt{t}$ in dimension $t$, the AWC/SWB generator also inherits that lattice structure. Our examples illustrate how bad could be that lattice structure for the generators proposed in [10]. In fact, it turns out that all AWC/SWB generators with $L=1$ have a very bad lattice structure in dimensions larger than $r$. Therefore, such AWC/SWB generators should not be used directly by themselves. To make those generators useful, one would have to find appropriate combinations with other types of generators, with good theoretical properties. This could be a subject for further research.

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