

TDDD38 - Extra lecture

The random header

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This library creates random values with the help of Generators and Distributions.

Generators generate uniformly distributed integer values, Distributions transforms sequences of numbers generated by a Generator into a given statistical distribution (such as normal, uniform and poisson)

Generators

Most generators are random number engines - using algorithms to generate a specific sequence of pseudo-random numbers from a given seed value. There is one exception - `random_device`. `random_device` is a non-deterministic number generator that uses stochastic processes to generate it's values, if supported.

Generators

`random_device` is usually slow so using a random engine is preferred. You can use `random_device` to generate the seed value (or some other value such as `system_clock::now`).

```
mt19937 gen {random_device{}}();  
mt19937 gen2 {4};
```

`mt19937` stands for a "mersenne twister" engine with a period of $2^{19937} - 1$

Generators

Generators can be initialized (seeded) with an integer value or a object with a `generate` member function with the same signature as `std::seed_seq::generate` (or with a `seed_seq` object).

```
std::string str;
std::cout << "Please, enter a seed: ";
std::getline(std::cin, str);
std::seed_seq seed {str.begin(), str.end()};

std::mt19937 gen {seed};
std::cout << "A user seed produced: " << gen() << std::endl;
```

Distributions

Supports lots of standard distributions (un-)known from your statistics courses such as (all code examples requires some Generator gen)

- `uniform_int_distribution`

```
uniform_int_distribution<> die {1, 6};  
int val = die(gen); // val has a value in [1, 6]
```

- `normal_distribution`

```
normal_distribution<double> dist;  
dist(gen);
```

- `binomial_distribution`

```
binomial_distribution<int> dist(9, 0.4);  
dist(gen);
```

bind

You can make the call a bit easier by using `std::bind`:

```
mt19937 gen { random_device{ }() };  
uniform_int_distribution<> dist {1,6};  
auto die = bind(dist, gen);  
int val = die();
```

Why can't I use rand()?

- Bad range (at least 16 bit \Rightarrow `[0, 32767]`)
- Not uniform (usually uses a linear congruential engine, very simple algorithm)
- A simple scaling uses modulo: `rand() % 100...`
This gives an extra non-uniformity (unless the range of `rand()` is divisible with our max value)

See the following (great) presentation by Stephan T. Lavavej (STL):

<https://channel9.msdn.com/Events/GoingNative/2013/rand-Considered-Harmful>

www.liu.se