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In 2014, Steele, Lea, and Flood presented SPLITMIX, an object-oriented pseudorandom number generator (PRNG) that is quite fast (9 64-bit arithmetic/logical operations per 64 bits generated) and also *splittable*. A conventional PRNG object provides a *generate* method that returns one pseudorandom value and updates the state of the PRNG; a splittable PRNG object also has a second operation, *split*, that replaces the original PRNG object with two (seemingly) independent PRNG objects, by creating and returning a new such object and updating the state of the original object. Splittable PRNG objects make it easy to organize the use of pseudorandom numbers in multithreaded programs structured using fork-join parallelism. This overall strategy still appears to be sound, but the specific arithmetic calculation used for *generate* in the SPLITMIX algorithm has some detectable weaknesses, and the period of any one generator is limited to 2<sup>64</sup>.

Here we present the LXM *family* of PRNG algorithms. The idea is an old one: combine the outputs of two independent PRNG algorithms, then (optionally) feed the result to a mixing function. An LXM algorithm uses a linear congruential subgenerator and an  $F_2$ -linear subgenerator; the examples studied in this paper use an LCG of period  $2^{16}$ ,  $2^{32}$ ,  $2^{64}$ , or  $2^{128}$  with one of the multipliers recommended by L'Ecuyer or by Steele and Vigna, and an  $F_2$ -linear generator of the xoshiro family or xoroshiro family as described by Blackman and Vigna. Mixing functions studied in this paper include the MurmurHash3 finalizer function, David Stafford's variants, Doug Lea's variants, and the null (identity) mixing function.

Like SPLITMIX, LXM provides both a *generate* operation and a *split* operation. Also like SPLITMIX, LXM requires no locking or other synchronization (other than the usual memory fence after instance initialization), and is suitable for use with SIMD instruction sets because it has no branches or loops.

We analyze the period and equidistribution properties of LXM generators, and present the results of thorough testing of specific members of this family, using the TestU01 and PractRand test suites, not only on single instances of the algorithm but also for collections of instances, used in parallel, ranging in size from 2 to 2<sup>27</sup>. Single instances of LXM that include a strong mixing function appear to have no major weaknesses, and LXM is significantly more robust than SPLITMIX against accidental correlation in a multithreaded setting. We believe that LXM is suitable for the same sorts of applications as SPLITMIX, that is, "everyday" scientific and machine-learning applications (but not cryptographic applications), especially when concurrent threads or distributed processes are involved.

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#### 1 INTRODUCTION

51 The SPLITMIX algorithm [Steele Jr. et al. 2014] is a fairly fast object-oriented pseudorandom number 52 generator designed to be *splittable*. A conventional PRNG object provides a generate method that 53 returns one pseudorandom value and updates the state of the PRNG; a splittable PRNG object 54 also has a second operation, split, that effectively replaces the original PRNG object with two 55 (seemingly) independent PRNG objects. Splittable PRNG objects make it easy to organize the use of 56 pseudorandom numbers in multithreaded programs structured using fork-join parallelism. This 57 algorithm was implemented as class SplittableRandom [Oracle Corporation 2014b] in the library 58 for the Java® programming language as part of Java Development Kit 8 (JDK8). One instance field 59 of the class is a parameter called gamma that serves as the additive constant for a Weyl generator 60 (whose state update function is  $s \leftarrow s + c \mod 2^w$  for some odd constant *c*). The output of the Weyl 61 generator is then fed to a nonlinear bit-mixing function; it is best if distinct instances used for 62 parallel execution have distinct gamma values. Steele, Lea, and Flood realized that the structure of 63 the mixing function they chose implied that certain values for gamma would lead to poor statistical 64 quality of the output; the SPLITMIX algorithm avoids choosing such so-called "weak gamma values" 65 when creating new instances. Unfortunately, Steele (and others) subsequently identified additional 66 classes of weak gamma values. Moreover, the period of one instance of SPLITMIX is only 2<sup>64</sup>, and 67 since all possible 64-bit values appear in the output, such an instance will fail a collision test [Knuth 68 1998, §3.3.2.I]. 69

We undertook to design a possible replacement for SPLITMIX that would be much more robust, support a much longer period for each instance, and still be reasonably fast. We believed the idea of using a nonlinear mixing function was sound, but it was too much to expect a fast mixing function to well scramble the output of something as simple as a Weyl generator. We turned to existing ideas about combining two subgenerators. The result is the LXM family of algorithms presented here.

We tested various instances of LXM with the well-known TestU01 BigCrush test suite [L'Ecuyer and Simard 2007; Simard 2009]. For additional assurance, we also used the PractRand test suite [Doty-Humphrey 2011–2021], which is less well known than TestU01 but has the virtue of "failing early" as soon as it detects an undesirable amount of bias.

The LXM algorithm is a fairly simple idea that combines building blocks already in the literature in ways already studied in the literature—yet this precise combination seems not to have been previously studied systematically or put into widespread practice. The principal contributions of this paper are explaining why specific components were chosen and why they were combined in a specific way, analyzing certain specific properties of the combination, comparing this structure to prior work, and empirically probing for weaknesses through detailed quality tests and timing tests.

Section 2 describes the structure of the LXM algorithm in pragmatic terms and presents Java code for two instances. Section 3 explains how the *split* operation is performed for LXM. Section 4 defines special notations and terminology used in this paper. Section 5 presents a more mathematical description of the LXM algorithm, and Section 6 discusses properties of the algorithm, such as period and equidistribution. Section 7 presents results of testing form statistical quality; Section 8 presents timing tests for both LXM and SPLITMIX. Section 9 goes into more detail about how to split and jump LXM generators. Related work is cited in Section 10; conclusions are in Section 11.

#### 2 THE LXM GENERATION ALGORITHM

A member of the LXM family of algorithms for word size *w* (where *w* is any non-negative integer, but typically either 64 or 32) consists of four components:

• L: a linear congruential pseudorandom number generator (LCG) with a *k*-bit state *s*,  $k \ge w$ 

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generate() :

 $s \leftarrow LCG\_update(s)$ 

 $t \leftarrow XBG\_update(t)$ 

- X: an F<sub>2</sub>-linear [L'Ecuyer and Panneton 2009] pseudorandom number generator (we use the term XBG, for "xor-based generator") with an *n*-bit state  $x, n \ge w$ 
  - a simple combining operation on two *w*-bit operands that produces a *w*-bit result
  - M: a bijective mixing function that maps a w-bit argument to a w-bit result

<sup>103</sup> The combining operation should have the property that if either argument is held constant, the <sup>104</sup> resulting one-argument function is bijective; typically it is either binary integer addition '+' or <sup>105</sup> bitwise xor ' $\oplus$ ' on w-bit words. In most practical applications k and n are integer multiples of w.

The generate operation for an LXM generator is described by the following pseudocode, where multiplier *m* is an integer such that  $(m \mod 8) = 5$ , additive constant *a* is an odd integer, and update matrix *U* is an  $n \times n$  matrix of bits. Elements of the matrix product of *U* and a bit vector of length *n* are computed in the two-element field F<sub>2</sub> (addition is xoR). In practice, *U* is chosen so that such matrix products can be computed by using a small number of instructions such as xoR, SHIFT, and ROTATE operating on *w*-bit words.

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return z  $LCG\_update(s) :$  return  $(ms + a) \mod 2^k$   $XBG\_update(t) :$  return UtThis pseudocode uses the standard trick of using the *old* state values of the subgenerators to be compute the result to be returned; this allows the state updates for the two subgenerators to be complement or introduced and an explorith each other between the state updates for the two subgenerators to be

 $z \leftarrow mix(combine(w high-order bits of s, w bits of t))$ 

compute the result to be returned; this allows the state updates for the two subgenerators to be
 overlapped or interleaved not only with each other but with the computation of the combining and
 mixing functions, which may be advantageous on processors that can execute multiple instructions
 concurrently.

Figure 1 shows a specific implementation in the Java programming language of the generate 126 operation for w = 64, k = 64, m = 128. The period of the LCG is  $2^{64}$ . The XBG is xoroshiro128 127 version 1.0 [Blackman and Vigna 2018], which has a period of  $2^{128} - 1$ . The combining function is 128 binary addition. The mixing function is a variant of the MurmurHash3 mixing function [Appleby 129 2011, 2016] identified by Doug Lea. The additive parameter a may be initialized to any odd integer, 130 and the state variables s, x0, and x1 may be initialized to any values as long as x0 and x1 are not 131 both zero. Because the periods of the subgenerators are relatively prime, the overall period of this 132 LXM generator is  $2^{64}(2^{128} - 1) = 2^{192} - 2^{64}$ . 133

Figure 2 shows a second specific implementation, this time for w = 64, k = 128, m = 256. It 134 uses the same 64-bit mixing function but uses a different (256-bit) XBG, xoshiro256 [Blackman 135 and Vigna 2018]. It also illustrates some interesting engineering tradeoffs when implementing a 136 128-bit LCG using 64-bit arithmetic. Computing the (128-bit) low half of two 128-bit operands 137 requires computing the 128-bit product of the (64-bit) low halves, plus the (64-bit) low half of each 138 of two pairs of 64-bit values, consisting of the high half one of 128-bit operand and the low half of 139 the other. But testing seems to show that there is little extra benefit of using a 128-bit multiplier 140 over a 65-bit multiplier; on the other hand, theory tells us that a 64-bit multiplier will produce 141 an LCG of lower quality [Steele and Vigna 2021]. Therefore we choose to use a multiplier of the 142 form  $2^{64} + m$  where  $m < 2^{64}$  and of course  $(m \mod 8) = 5$ ; this eliminates one 64-bit multiplication 143 in the implementation. On the other hand, there *is* a benefit to be gained by using a full 128-bit 144 additive parameter rather than settling for 64 bits. The code uses two long values ah and al to 145 represent the high half and the low half of the additive parameter, and similarly uses two long 146

```
private static final long M = 0xd1342543de82ef95L;
                                                                        // Fixed multiplier
148
     private final long a;
                                  // Per-instance additive parameter (must be odd)
149
     private long s, x0, x1;
                                  // Per-instance state (x0 and x1 are never both zero)
150
151
     public long nextLong() {
152
          // Combining operation
153
          long z = s + x0;
154
          // Mixing function
155
          z = (z ^ (z >>> 32)) * 0xdaba0b6eb09322e3L;
156
          z = (z ^ (z >>> 32)) * 0xdaba0b6eb09322e3L;
157
          z = (z ^ (z >>> 32));
158
          // Update the LCG subgenerator
159
          s = M * s + a;
160
          // Update the XBG subgenerator (xoroshiro128v1_0)
161
          long q0 = x0, q1 = x1;
162
          q1 ^= q0;
163
          q0 = Long.rotateLeft(q0, 24);
164
          q0 = q0 ^{q1} ^{(q1 << 16)};
165
          q1 = Long.rotateLeft(q1, 37);
          x0 = q0; x1 = q1;
167
          // Return result
168
          return z:
169
     }
170
171
            Fig. 1. Java code for the generate operation of an LXM generator with period 2^{64}(2^{128}-1)
```

values sh and sl to represent the high half and the low half of the LCG state. (Because Java has not yet implemented the method Math.unsignedMultiplyHigh, code for this operation is included in Figure 2, using the technique described in *Hacker's Delight* [Warren 2012, §8.3, p. 175].)

These implementations, and some others, are currently scheduled to be incorporated into a 177 new package java.util.random as part of JDK17. This package will also include a new API 178 intended to better support interchangeable use of various PRNG algorithms within an application. 179 The centerpiece is a new interface RandomGenerator, which provides default implementations 180 for many standard methods such as nextFloat(), nextDouble(), nextGaussian(), ints(), and 181 longs(), provided only that any class that implements the interface must provide a method period 182 (for reporting the length of the state cycle) and either a nextLong() method (for generating a 183 pseudorandomly chosen 64-bit integer) or a nextInt() method (for generating a pseudorandomly 184 chosen 32-bit integer). Other new interfaces support the possibility that a specific PRNG algorithm 185 may provide a jump() method (for advancing a large distance along the state cycle) or a split() 186 method (for creating a new generator from an existing one, as described by Steele, Lea, and Flood 187 [2014]). 188

# 3 LXM IMPLEMENTATION OF SPLITTING

# 3.1 The Split Operation

Creating a new instance of an LXM algorithm from an existing one is done in a straightforward way: the nextlong() or nextInt() method of the existing one is used to generate values for the state variables of the LCG and XBG subgenerators and for the additive parameter of the LCG. The additive parameter is then forced to be odd by setting its low-order bit to 1, but beyond that

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```
private static final long ML = 0xd605bbb58c8abbfdL; // Low half of fixed multiplier
197
     private final long ah, al;
                                         // Per-instance additive parameter (must be odd)
198
     private long sh, sl, x0, x1, x2, x3; // Per-instance state (x0, x1, x2, x3 not all 0)
199
200
     private long unsignedMultiplyHigh(long a, long b) {
201
          return Math.multiplyHigh(ML, sl) + ((ML >> 63) & sl) + ((sl >> 63) & ML);
202
     }
203
     public long nextLong() {
204
         // Combining operation
205
         long z = sh + x0;
206
         // Mixing function
207
         z = (z ^ (z >>> 32)) * 0xdaba0b6eb09322e3L;
208
         z = (z ^ (z >>> 32)) * 0xdaba0b6eb09322e3L;
209
         z = (z ^ (z >>> 32));
210
          // Update the LCG subgenerator
211
         // The LCG is, in effect, "s = m + s + a" where m = ((1LL << 64) + ml)
212
         final long u = ML * sl;
213
         sh = (ML * sh) + unsignedMultiplyHigh(ML, sl) + sl + ah;
                                                                           // High half
214
         sl = u + al;
                                                                           // Low half
215
         if (Long.compareUnsigned(sl, u) < 0) ++sh;
                                                                  // Carry propagation
216
          // Update the XBG subgenerator (xoshiro256 1.0)
217
         long q0 = x0, q1 = x1, q2 = x2, q3 = x3;
218
         long t = q1 << 17;
219
         q2 ^= q0; q3 ^= q1; q1 ^= q2; q0 ^= q3; q2 ^= t;
220
         q3 = Long.rotateLeft(q3, 45);
221
         x0 = q0; x1 = q1; x2 = q2; x3 = q3;
222
         // Return result
223
         return z;
224
     }
225
226
```

Fig. 2. Java code for the *generate* operation of an LXM generator with period  $2^{128}(2^{256} - 1)$ 

no additional vetting of the additive parameter (to reject "weak values" [Steele Jr. et al. 2014]) is
necessary. In the unlikely circumstance that the state for the XBG subgenerator is entirely 0, it is
necessary to force it to be nonzero; this can be done by making additional calls to nextlong() or
nextInt().

# 3.2 The Splits Operation

235 Existing JDK PRNG implementations, such as classes Random and SplittableRandom [Oracle Corporation 2014a,b], provide methods such as ints(), longs, and doubles that produce streams 236 of pseudorandomly chosen values. JDK17 introduces a new method rngs() that produces a stream 237 of PRNG instances; one can then use the map method of the stream to execute a piece of code many 238 times, perhaps in parallel, each with its own PRNG instance so that there is no competition for 239 a shared resource (such as a single, shared PRNG). PRNG algorithms that have a jump() method 240 may also provide a jumps() method that is then automatically used to implement the rngs() 241 method by jumping along the state cycle multiple times. On the other hand, PRNG algorithms 242 that have a split() method may also provide a splits() method that is then automatically used 243 to implement the rngs() method by using the split() method multiple times—but with a bit of 244

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cleverness. The details of the technique are outside the scope of this paper, which focuses on how values are generated, and why; but we touch on it briefly in Section 9.

#### 4 NOTATION AND TERMINOLOGY

We use the standard lambda notation  $\lambda x.e$  to denote a function that takes one argument and returns the value produced by the expression *e* with the parameter *x* bound to the given argument. If the argument is expected to be a tuple, we use a "nested destructuring parameter binding" notation; for example, if the argument is expected to be a 2-tuple containing a number and a 3-tuple, we could use a notation such as  $\lambda(n, (x, y, z)).e$ . In this paper we usually choose to use Greek letters such as  $\sigma$  and  $\tau$  to name parameters.

We work with vectors and matrices whose elements are taken from the two-element field  $F_2$  (also known as GF(2) and Z/2Z). We casually refer to the elements of such vectors and matrices as *bits*, and we use both the symbol  $\oplus$  and the name xor to refer to addition within this field. We refer to elements and subvectors of a bit vector v by using brackets with 0-origin indexing, for example v[i] or  $v[i \dots j]$ ; the notation  $i \dots j$  (where  $i \leq j$ ) indicates a range of integer subscript values from i to j, inclusive. Where necessary, we will assume that any integer j in the range  $[0 \dots 2^w)$  may be implicitly treated as a bit vector v of length w, and vice versa, by satisfying the relationship  $j = \sum_{i=0}^{w-1} v[i]2^i$  (where v[i] is implicitly converted to an integer before multiplying by  $2^i$ ).

Let *S* and *T* each be a finite set of values; we will also refer to *S* and *T* and *types*., in the sense that the value of a variable of type *S* must be an element of *S*, and similarly for *T*.

For our purposes, a *pseudorandom number generator* (abbreviated *PRNG*) with states of type *S* and outputs of type *T* is a triple  $(s_0, f, g)$  where  $s_0 \in S$  is the *initial state*,  $f : S \to S$  is a bijective function on states, and  $g : S \to T$  is a function from states to outputs. Such a generator produces a *sequence of states*  $s_0, s_1, s_2, \ldots$  defined by the recurrence  $s_i = f(s_{i-1})$  for all i > 0; it also produces a *sequence of outputs*  $t_0, t_1, t_2, \ldots$  such that for all  $i \ge 0$ ,  $t_i = g(s_i)$ ). Thus for all  $i \ge 0$ ,  $t_i = g(f^i(s_0))$ .

Because *S* is finite, these sequences are *periodic*; because *f* is bijective, the sequence does not have a nonempty initial subsequence before commencing the periodic behavior. The *period* of the generator is the smallest P > 0 for which  $s_P = s_0$ ; it follows that for all nonnegative integers *i* and *k*,  $s_{i+kp} = s_i$  (and therefore  $t_{i+kp} = t_i$ ). We sometimes refer to the finite cyclic sequence  $s_0, s_1, \ldots, s_{P-1}$  as the *state cycle* of the generator; the *size* of this cycle is the period *P*.

We use *V* to refer to the bag (multiset) of outputs generated during one period of the generator, that is,  $V = \langle t_i | 0 \leq i < P \rangle$ . We sometimes regard this multiset as a function  $V : T \to \mathbb{N}$  that maps each element of *T* to the number of times that value occurs in the multiset; in other words, it is the number of times that that value appears within any length-*P* subsequence of the sequence of outputs. The *size* of the multiset *V*, written |V|, is defined to be  $\sum_{v \in T} V(v)$ ; it follows that |V| = P.

Sometimes a PRNG with outputs of type *T* is regarded as a PRNG with outputs of type  $T^j$  for some j > 0—that is, as generating tuples of length *j*, where each element of the tuple is of type *T*. If the underlying PRNG of type *T* is the triple  $(s_0, f, g)$ , then the alternate view may be described by the derived triple  $((t_0, t_1, \ldots, t_{j-1}), s_{j-1}), \lambda((\tau_0, \tau_1, \ldots, \tau_{j-1}), \sigma_{j-1}).((\tau_1, \ldots, \tau_{j-2}, g(\sigma_{j-1})), f(\sigma_{j-1})),$  $\lambda((\tau_0, \tau_1, \ldots, \tau_{j-1}), \sigma_{j-1}).(\tau_0, \tau_1, \ldots, \tau_{j-1}))$ . In other words, the generated tuples are the (overlapping) length-*j* subsequences of the output sequence of the underlying PRNG. Note that the PRNG of tuples has the same period as the underlying PRNG.

In prior literature, a PRNG with outputs of type *T* is described as "equidistributed" if the multiset of values generated during each period has the property that for any two values *x* and *y* of type *T*,  $|M(x) - M(y)| \le 1$ ; that is, the generated values are distributed "as equally as possible" over the values of type *T*. More generally, a PRNG is described as "*j*-dimensionally equidistributed" if it is

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equidistributed when regarded as a generator of *j*-tuples as described in Section 4. Note that being 295 1-dimensionally equidistributed is the same as being equidistributed. 296

We introduce here a somewhat more detailed terminology: we will say that a PRNG that generates values of type *T* is  $\delta$ -distributed for any two values *p* and *q* of type *T*,  $|M(p) - M(q)| \leq \delta \left[\frac{|M|}{|T|}\right]$ . (Omitting the ceiling brackets would make this definition slightly tighter, but including them allows a more concise form for the  $\delta$  values that is more convenient in practice for purposes of comparison.) Since smaller values of  $\delta$  are better, we will normally in each case cite the smallest possible value of  $\delta$ , and  $\delta = 0$ , we will say that the PRNG is *exactly equidistributed*. More generally, we will say a PRNG *j*-dimensionally  $\delta$ -distributed if it is  $\delta$ -distributed when regarded as a generator of *j*-tuples; but if  $\delta = 0$ , we will say that the PRNG is *exactly j-dimensionally equidistributed*.

#### THEORETICAL CONSTRUCTION OF THE LXM ALGORITHM

We define an LCG with state size k such that  $k \ge 3$ , multiplier m such that  $(m \mod 8) = 5$ , additive 308 parameter *a* such that  $1 \le a < 2^k$  and *a* is odd, initial state  $s_0$  such that  $0 \le s_0 < 2^k$ , and output 309 size w such that  $0 \le w \le k$ , as the triple  $L = (s_0, \lambda \sigma. (m\sigma + a) \mod 2^k, \lambda \sigma. |\sigma/2^{k-w}|)$ , and we write 310  $t_0, t_1, t_2, \ldots$  to refer to its outputs. 311

We define an XBG with state size n, n-by-n bit matrix U, initial state  $x_0$  where  $x_0$  is an n-bit 312 vector, output size w such that  $0 \le w \le n$  as the triple  $X = (x_0, \lambda \tau. U\tau, \lambda \tau. \tau [0...w-1])$ , and we 313 write  $y_0, y_1, y_2, \ldots$  to refer to its outputs, where  $\tau[0 \ldots w - 1]$  produces a w-bit vector containing 314 the first w bits of  $\tau$ . (We use the first w bits or  $\tau$  without loss of generality, because one can create 315 an equivalent XBG that delivers any desired size-w subset of the state bits, in any order, by using 316 some single fixed permutation to reorder the bits of the initial state and also to reorder both the 317 rows and columns of the matrix U.) 318

Given such an LCG and XBG, a binary combining operation on w-bit values  $\circledast$  (which is typically 319 either + or  $\oplus$ ), and a bijective mixing function  $\mu$  on w-bit values, an LXM generator is the triple 320  $G = \left( (s_0, x_0), \lambda(\sigma, \tau) . (m\sigma + a) \mod 2^k, U\tau \right), \lambda(\sigma, \tau) . \mu(\lfloor \sigma/2^{k-w} \rfloor \circledast \tau[0 . . w - 1]) \right).$  It is easy to see that the set of possible states of the LXM is the cross product of the sets of states of the LCM and 322 XBG; that the state update function for the LXM simply pairs an update of the LCG with an update of the XBG; and that the output function combines an output of the LCG with a corresponding output of the XBG and then applies the mixing function. 325

The reader may wonder, given that the state update function of the LCG uses an affine transformation  $m\sigma + a$ , why the state update function of the XBG does not more generally use an affine transformation  $U\tau \oplus v$ . The answer has more to do with engineering than theory; we address it below in Sections 6.5.2 and 6.5.3.

#### **PROPERTIES OF THE LXM ALGORITHM** 6

In this section we discuss some properties of the LXM algorithm and how they derive from properties of its components. First we provide brief answers to some obvious questions; the subsections that follow elaborate on these answers.

Why use two subgenerators? The usual reasons: each is fairly small and fast, and they are chosen so that the period of the LXM generator will be the product of their individual periods.

Why use an XBG for one subgenerator? XGBs are fast; they are already widely used to produce 337 pseudorandom sequences of fairly good quality; they have a well-understood theory, including for 338 which *k* they are *k*-dimensionally equidistributed; and it is easy to scale their state size. 339

Why use an LCG? An LCG whose period is a power of 2 provides exact equidistribution, and 340 preserves any k-dimensional equidistribution contributed by the XBG. An LCG is fairly fast, and 341 uses hardware resources (multiply and add) that may be different from those needed by the XBG. 342

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The LCG provides an easy way to provide an additive parameter. Finally, mixing two generators
 based on different algebraic operations may improve the quality of a PRNG.

Why have an additive parameter? Additive parameters are an alternative to using jump functions
to ensure non-overlap of multiple sequences, but are faster, easier to use, and easier to code.

Why use a nonlinear mixing function? The graph of every LCG with the same multiplier m 348 has the same shape, even if they have different additive parameters. A similar remark is true of 349 a generalized form of XBG. Changing the parameter just shifts (and perhaps flips) the graph. It 350 follows that the graph of the combined LCG/XOR part of LXM also always has the same shape 351 (more precisely, one of two shapes). A good mixing function reacts nonlinearly to the additive 352 parameter (as well as to more subtle linear correlations within the subgenerators). Testing confirms 353 that a good mixing function appears to make different streams relatively uncorrelated, but we don't 354 have a theoretical proof. 355

## 357 6.1 Period

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A well-known fact about LCGs of period  $2^k$  is that for all  $0 \le j < k$ , the sequence of bits consisting of successive values of bit j of the overall state (where the least significant bit is bit 0 and the most significant bit is bit k - 1) has period  $2^{j+1}$ . Therefore the most significant bit has period  $2^k$ . It follows trivially that the sequence of w-bit values consisting of successive values of bits k - 1 through k - w of the overall state has period  $2^k$ .

The XBG subgenerator of an LXM algorithm is always chosen so that the sequence of *w*-bit values consisting of successive values of a specific set of *w* bits within the *n* bits of state has an odd period *P*. Because any odd number is relatively prime to any power of 2, the overall period of an LXM generator will be  $2^k P$ . Note that the various xoroshiro and xoshiro algorithms each have the maximum possible period,  $2^n - 1$ , so an LXM algorithm that uses one of these generators as its XBG subgenerator will have period  $2^k (2^m - 1)$ .

## 6.2 Scalability of Period

The parameters k (size of LCG state) and n (size of XBG state) may be varied independently. 371 When k is made very large, the cost of the multiplication operation grows quadratically (there are 372 subquadratic multiplication algorithms, but they are not cost-effective for values of k within the 373 range of currently practical interest), so if a larger period is desired, it may be preferable to increase 374 n rather than k. Fortunately the xoroshiro family of XBG generators easily grows to support state 375 sizes 2w, 4w, 8w, 16w, and beyond without a significant increase in computational cost per value 376 generated (though for the specific sizes 4w and 8w, the xoshiro algorithm may be preferable). For 377 w = 64 (the sweet spot for many of today's microprocessors), practical choices for k are 64 or 128 378 and for *n* include 128, 256, 512, and 1024, supporting periods ranging from  $2^{192} - 2^{64}$  to  $2^{1152} - 2^{128}$ . 379 For w = 32 (a sweet spot for smaller processors used in embedded applications), k = 32 and w = 64380 may be a good choice (period  $2^{96} - 2^{32}$ ). 381

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# 6.3 Probability of Overlapping Sequences

Given a PRNG algorithm with a single state cycle of period *P*, suppose that we choose two distinct positions on the cycle literally uniformly at random, and then for each one consider the sequence of length  $\ell$  consisting of the state at that position and the  $\ell-1$  states following it. What is the probability that the two sequences will overlap? We care about this because long overlapping subsequences will produce highly correlated (indeed, identical) outputs that would not be characteristic of sequences of values chosen truly at random.

By symmetry, without loss of generality we may assign the first chosen position  $q_1$  the index  $\ell$ , and then choose the second position  $q_2$  uniformly at random from the range of integers [0 . . P - 1].

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Overlap occurs if and only if  $1 \le q_2 \le 2\ell - 1$ . The number of choices that allow overlap is  $2\ell - 1$ , so the probability of overlap is  $(2\ell - 1)/P$ .

Now suppose instead of one big state cycle of period *P*, we have *A* distinct state cycles of period *P*/*A*, and we do the following process twice: first choose a state cycle uniformly at random, then choose a position on that state cycle uniformly at random, then consider a state sequence of length *l* starting at that position. The two sequences can overlap only if they lie on the same state cycle (probability 1/*A*); if they do, the probability of overlap is (2l - 1)/(P/A) as before, so the overall probability is (2l - 1)/A(P/A) = (2l - 1)/P. Thus this intuition: breaking the big state cycle up into equal-sized pieces does not affect the probability of overlap.

In LXM, the effect of having an additive parameter in the LCG is to select one of a number 402 (typically  $2^{w-1}$  or  $2^{k-1}$ ) of state cycles (though, as we discuss below in Section 6.5.1, these state 403 cycles are not terribly different), each of period  $2^k(2^n - 1)$ . The point we wish to make here is 404 that bits in the additive parameter are just as effective as bits in the LCG state or the XBG state in 405 reducing the probability of overlap, except for the fact that the lowest bit of an additive parameter 406 is "wasted" because it must be 1. As an example, let's compare an LXM algorithm  $L_1$  with k = 64 and 407 n = 128 with a modified LXM algorithm  $L_2$  with k = 128 and n = 128 but the additive parameter is 1 408 in every instance. Each instance of  $L_1$  has 64 bits of LCG state, a 64-bit additive parameter, and 128 409 410 bits of XBG state. Each instance of  $L_2$  has 128 bits of LCG state and 128 bits of XBG state, and it needs no per-instance storage for the constant additive parameter. So the per-instance storage for each of 411  $L_1$  and  $L_2$  is 256 bits. For  $L_2$ , the probability of overlap is  $(2\ell - 1)/(2^{128}(2^{128} - 1)) \approx (2\ell - 1)/(2^{256})$ ; for 412  $L_1$ , the probability of overlap is  $(2\ell - 1)/(2^{63}2^{64}(2^{128} - 1)) \approx (2\ell - 1)/2^{255}$ , which is the same except 413 for that one wasted bit. If we let  $\ell = 2^{50}$  and create  $2^{32}$  instances of  $L_1$ , initializing their states and 414 additive parameters truly at random, then the chances that two of them will have the same additive 415 parameter are fairly high, thanks to the Birthday Paradox (choosing  $2^{30}$  values with replacement 416 from a set of  $2^{63}$  items), but the probability of any pair of instances overlapping is roughly  $2^{-172}$ , 417 and the probability that some pair out of the  $2^{32}$  instances will overlap is roughly  $2^{-140}$  (because 418  $2^{32}$  is quite small compared to  $2^{172}$ , the effect of the Birthday Paradox can be neglected). 419

It follows that, *under the crucial assumption that initializing the state of newly created instances using the output of a PRNG is sufficiently close to truly random for this purpose*, we can be confident that instances produced by the split() operation described in Section 3.1 are highly likely to avoid unwanted correlation due to accidental sequence overlap, and we can increase our confidence either by increasing the size of the XBG state, increasing the size of the LCG state, and/or increasing the number of bits in the additive parameter (remembering that this last size cannot usefully exceed the size of the LCG state).

#### 6.4 Equidistribution

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440 441 A *k*-bit LCG of period  $2^k$  produces each possible *k*-bit value exactly once during each cycle, so it is exactly equidistributed. The high-order *w* bits of the output are likewise exactly equidistributed; each of the  $2^w$  distinct values is produced  $2^{k-w}$  times during the cycle.

An *n*-bit XBG of period  $2^n - 1$  produces each *w*-bit value  $2^{n-w}$  times, except that there is one value, typically 0, that is produced only  $2^{n-w} - 1$  times. Such a generator is  $2^{-(n-w)}$ -distributed. For example, for w = 64, the xoroshiro128 algorithm (n = 128) is  $2^{-64}$ -distributed, and the xoshiro256 algorithm (n = 256) is  $2^{-192}$ -distributed.

An LXM algorithm that combines two such subgenerators is *exactly* equidistributed, because each position in the period of the LCG "meets" (and is therefore combined with) each position in the period of the XBG exactly once during the period of the LXM generator, so for every position

in the XBG cycle, the *w*-bit value in that position has added to it every possible *w*-bit value exactly  $2^{k-w}$  times. (Applying a bijective mixing function leaves equidistribution qualities unaffected.)

If the *n*-bit XBG of period  $2^n - 1$  is n/w-dimensionally equidistributed—that is, using groups of 444 n/w successive outputs to form n/w tuples results in generating every possible tuple except one 445 (call it Z, because it is typically the all-0 tuple), exactly once-then an LXM generator for which 446 k = w is also n/w-dimensionally equidistributed; precisely put, every possible n/w-tuple of values 447 is generated  $2^k$  times, except that if D is any n/w-tuple that can be generated by the LCG itself, 448 then D + Z is generated by the LXM generator only  $2^k - 1$  times. (This conclusion relies on the fact 449 that k = w guarantees that no two of the  $2^k n/w$ -tuples generated by the LCG are equal, whereas 450 this is generally not true when k > w.) 451

For example, xoroshiro128 is 2-dimensionally equidistributed [Blackman and Vigna 2018]; using the terminology we define in Section 4, we can observe that xoroshiro128 is 2-dimensionally 1-distributed, and it follows that LXM using a 64-bit LCG and xoroshiro128 is 2-dimensionally  $2^{-64}$ -distributed; so both xoroshiro128 and the LXM based on it can be said to be 2-dimensionally equidistributed, but the LXM has a much better  $\delta$  value, reflecting the fact that it really can generate all possible 2-tuples, though a few of them are generated very slightly less often than the others, whereas for xoroshiro128 by itself there is one 2-tuple that is *never* generated.

Similarly, we can observe that because xoshiro256 is 4-dimensionally equidistributed (more pre cisely, 4-dimensionally 1-distributed), an LXM using a 64-bit LCG and xoshiro256 is 4-dimensionally
 2<sup>-64</sup>-distributed. Likewise, LXM using a 64-bit LCG and xoshiro512 is 8-dimensionally 2<sup>-64</sup> distributed, and LXM using a 64-bit LCG and xoroshiro1024 is 16-dimensionally 2<sup>-64</sup>-distributed.

To summarize, the LXM algorithm can improve the equidistribution properties of its XBG component in two ways: (1) by making the sequence of *w* bit outputs exactly equidistributed rather than approximately; and (2) when k = w and the XBG is *j*-dimensionally  $\delta$ -distributed for some *j* > 1, by reducing  $\delta$  by a factor of  $2^w$ .

(We also note that for an application that makes heavy use of, say, 2-tuples of 64-bit values, one could use a modified version of LXM for which w = 128 and k = 128 for the LCG, but w = 64 and  $n \ge 128$  for the XBG, where for every generated 2-tuple of 64-bit values the LCG is advanced once and the XBG is advanced twice. The overall generator would then be exactly 2-dimensionally equidistributed. However, we have not yet studied nor tested such a generator in any depth.)

#### 6.5 Why We Need a Nontrivial Mixing Function

6.5.1 The Shape of LCG Graphs. Durst [1989] observes that, in some sense, every LCG on w-bit words whose period is  $2^w$  that uses the same multiplier *m* produces "the same sequence"; if we imagine a two-dimensional plot of points  $(i, y_i)$ , then changing the additive constant *a* has the effect of shifting the graph horizontally and vertically and possibly also flipping it top-to-bottom, but the overall "shape" of the graph is unchanged.

To see this, choose any specific *m*, *a*, and *a'* such that *m* mod 8 = 5, and *a* and *a'* are odd, and consider two LCGs  $L = (s_0, \lambda \sigma. (m\sigma + a) \mod 2^w, \lambda \sigma. \sigma)$  and  $L' = (s'_0, \lambda \sigma. (m\sigma + a') \mod 2^w, \lambda \sigma. \sigma)$ . There are then two cases.

(i) If  $(a - a') \mod 4 = 0$ , let *r* be a solution to the congruence  $a' \equiv a - (m - 1)r \pmod{2^w}$ ; it is unique because m - 1 and a - a' are multiples of 4, so we can rewrite it as  $\frac{m-1}{4}r \equiv \frac{a-a'}{4} \pmod{2^w}$ ; then, because m - 1 is an *odd* multiple of 4,  $\frac{m-1}{4}$  has a multiplicative inverse modulo  $2^w$ , therefore  $r = \left(\frac{m-1}{4}\right)^{-1} \frac{a-a'}{4} \mod 2^w$ . Let *i* be the smallest nonnegative integer such that  $s'_i = r + s_0 \mod 2^w$ .

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Now an inductive argument: assume that  $s'_{i+i} = r + s_i$ ; then 491 492  $lcrs'_{i+j+1} = (ms'_{i+j} + a') \mod 2^{w}$ =  $(m(r+s_j) + a - (m-1)r) \mod 2^{w}$ 493 494  $= (mr + ms_i + a - mr + r) \mod 2^w$ 495  $= (r + ms_i + a) \mod 2^w$ 496  $= (r + s_{i+1}) \mod 2^w$ 497 498 and we can conclude that  $s'_{i+i} = (r + s_j) \mod 2^w$  is true for all  $j \ge 0$ . In words, the graph of L' is 499 the result of shifting the graph of L rightward by j and upward by r, where the upward shift is 500 actually a rotation modulo  $2^w$ . 501 (ii) If  $(a - a') \mod 4 = 2$ , let r be a solution to the congruence  $a' \equiv (-a) + (m - 1)r \pmod{2^w}$ ; 502 it is unique because both m-1 and a + a' are multiples of 4, so we can rewrite it as  $\frac{m-1}{4}r \equiv \frac{a+a'}{4}$ 503 (mod 2<sup>w</sup>); therefore  $r = \left(\frac{m-1}{4}\right)^{-1} \frac{a+a'}{4} \mod 2^w$ . Let *i* be the smallest nonnegative integer such that  $s'_i = -(s_0 + r) \mod 2^w$ . Now an inductive argument: assume that  $s'_{i+j} = -r - s_j$ ; then 504 505  $\begin{aligned} s'_{i+j+1} &= (ms'_{i+j} + a') \bmod 2^w \\ &= (m(-(s_j + r)) + ((-a) + (m-1)r)) \bmod 2^w \end{aligned}$ 506 507 508 =  $(-ms_i - mr - a + mr - r) \mod 2^w$ 509  $= (-ms_i - a - r) \mod 2^w$ 510  $= -(s_{i+1} + r) \mod 2^w$ 511 and we can conclude that  $s'_{i+i} = -(s_j + r) \mod 2^w$  is true for all  $j \ge 0$ . In words, the graph of L' is 512 the result of shifting the graph of L rightward by j and downward by r (rotating modulo  $2^{w}$ ), then 513 flipping the graph vertically by negation of the *y*-axis (again modulo  $2^{w}$ ). 514 Because the output function selects the high-order bits of the LCG state, the effect is to shrink 515 the graph vertically (dividing by  $2^{k-w}$ ) and then to apply a floor function; thus if k > w, the shape 516 still remains roughly the same, though there is some jitter. Thus it is clear that choosing different 517 518 additive parameters for an LCG is not, of itself, a good way to produce streams that will appear to 519 be independent. 520 The Shape of XBG Graphs. A similar (and simpler) argument shows that every full-period 6.5.2 521 XBG that uses the same matrix U produces "the same sequence"; to see this, choose an *n*-by-*n* bit 522 matrix U whose characteristic polynomial is primitive (therefore U is invertible), and also choose 523 two *n*-bit vectors v and v'; then consider the two XBGs  $X = (x_0, \lambda \tau. (U\tau \oplus v), \lambda \tau. w$  bits of  $\tau$ ) and 524  $X' = (x'_{0}, \lambda \tau. (U\tau \oplus v'), \lambda \tau. w$  bits of  $\tau$ ). By the Cayley–Hamilton theorem and primitivity of the 525 characteristic polynomial, any polynomial in U of degree n - 1 or less can be expressed as a positive 526 power of U [Engelberg 2015]; it follows that because U is invertible,  $U \oplus I$  is invertible. 527 Now consider the equation  $v' = v \oplus (U \oplus I)r$ ; because  $(U \oplus I)$  is invertible, we can easily solve 528 the equation to get the unique solution  $r = (U \oplus I)^{-1} (v \oplus v')$ . Let *i* be the smallest nonnegative 529 integer such that  $x'_i = r \oplus x_0$ . Now an inductive argument: assume that  $x'_{i+j} = r \oplus x_j$ ; then 530  $x'_{i+j+1} \hspace{.1in} = \hspace{.1in} (Ux'_{i+j} \oplus v')$ 531 532  $= (U(r+x_i) \oplus v \oplus (U \oplus I)r)$ 533  $= (Ur \oplus Ux_j \oplus v \oplus Ur \oplus r)$ 

=  $(r \oplus x_{i+1})$ 536 and we can conclude that  $x'_{i+j} = r \oplus x_j$  is true for all  $j \ge 0$ . In words, the graph of X' is the result 537 of shifting the graph of X rightward by j and "xor-flipping" the vertical axis by r. 538

 $= (r \oplus Ux_j \oplus v)$ 

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Thus an XBG with state update function  $\lambda \tau.(U\tau \oplus v)$  and output function  $\lambda \tau.\tau[0..w-1]$ is effectively equivalent to an XBG with state update function  $\lambda \tau.(U\tau)$  and output function  $(\lambda \tau.(\tau[0..w-1] \oplus \hat{v}), \text{ where } \hat{v} = (((U \oplus I)^{-1})v)[0..w-1] = (((U \oplus I)^{-1})[0..w-1;0..n-1])v.$ The graphs of all XBGs that use matrix U have "the same shape" but "shifted" by an XOR with a constant.

An XOR with a constant affects the bits of the XBG state independently, and the output function simply selects the high-order bits of the XBG state without regard to the value of any state bit; it follows that graphs of the output values will also have "the same shape." Thus it is clear that choosing different additive parameters for an XBG is not, of itself, a good way to produce streams that will appear to be independent.

6.5.3 The purpose of the additive parameter. In the LXM algorithm, the real purpose of the additive parameter in the LCG is not to select one of many LCG streams in hopes that these many streams will appear to be independent, because they cannot. Similarly, an additive parameter in an XBG will not select one of many independent streams. What we have seen is that, in effect, one might as well use a fixed LCG and a fixed XBG, combine their outputs, *then* add (or XOR) a parameter, then apply the mixing function.

Then why does the parameter appear in the LCG rather than later in the algorithm? It is purely 557 an engineering tweak, a bit of optimization. From a theoretical point of view, we can equally well 558 introduce a parameter in any of three places: in the LCG, or in the XBG (by using an F<sub>2</sub>-affine 559 state update function  $\lambda \tau.U \tau \oplus v$  rather than the purely F<sub>2</sub>-linear state update function  $\lambda \tau.U \tau$ ), or 560 by using a combining function such as  $\lambda(p,q).p + q + a$ . (We could even introduce parameters 561 in two, or all three, of those places, but there seems to be little extra benefit.) We observe that 562 introducing the parameter in the XBG or the combining function requires "extra work"-perhaps 563 one additional instruction-on today's typical hardware architectures, but the LCG needs to add 564 some odd value in order to have full period, and it's easy to make that odd value be a parameter 565 rather than a constant. Moreover, in the style of coding where the LCG update and XBG update are 566 potentially computed in parallel with the combining and mixing functions, and given that a good 567 mixing function takes longer to compute than the LCG update, adding the parameter in the LCG 568 rather than in the combining step moves that addition operation off the critical path. 569

The hope, then, is that the additive parameter, despite being implemented at part of the LCG, will, in effect, select one of many *mixing* operations. In order to achieve this result, the mixing function certainly needs to be nonlinear, and ideally its range will appear to be a random permutation of its domain. Beyond this point theory offers us little firm guidance, and so we turn to empirical testing.

#### 7 TESTING

We consider BigCrush to be the current gold standard for final testing of any PRNG algorithm before deployment. However, we found PractRand to be an extremely useful additional tool for two purposes: experimental exploration (because it fails fast on poor PRNG algorithms) and evaluating relative degrees of weakness (because the length to which a tested sequence must grow before failure is reported appears to be a more sensitive and repeatable metric than the *p*-value calculated for a sequence of fixed length). An algorithm that passes PractRand at the 4 TB threshold is worthy of final testing with BigCrush.

In testing variations of the LXM algorithm, we have performed over 52,000 complete runs of PractRand and over 50,000 complete runs of TestU01 BigCrush. For reasons of space we are unable to present and describe here all the results of these tests, but we do present and describe tables that summarize salient results from BigCrush, and we describe and summarize in prose form salient results from PractRand.

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#### 589 7.1 Test Framework

We built a small testing framework to control thousands of test runs of multiple PRNG algorithms,
 using both the BigCrush test suite and the PractRand test suite.

Nearly all the tests were performed on a cluster of 16 nodes, each with two sockets, each with an
 E5-2660 2.2Ghz Intel Xeon processor (each having eight cores collectively supporting 16 threads).
 Therefore 512 threads can execute simultaneously. (A very small fraction of the tests were run on a
 Macintosh Pro with two 2.8 GHz quad-core Xeon processors. This was done to validate the testing
 software before reserving time on the big cluster. The results of these initial runs constituted valid
 measurements and were retained.)

We made no attempt to parallelize the PractRand BigCrush test suites; instead, we used make files to generate thousands of jobs at a time. Each make file describes one batch of test runs. Each make file includes code to find out which of the compute nodes it is being run on, so that a different subset of the batch of test runs will be run on each node. The use of make files allowed a very simple form of crash recovery: simply a matter of re-issuing the make command.

Each individual run tested the behavior of one PRNG algorithm, starting it from one specific state and testing the statistical quality of its output stream. While BigCrush and PractRand differ in the kinds of statistical tests they employ and the way they report the results of their analysis, they are alike in four key ways:

- There is a simple way to code new PRNG algorithms in C (or C++) and link them into the test suite. (This strategy means there is no I/O overhead for piping the PRNG output stream into the test suite.)
- Results are reported by printing text to "standard output"; each report includes statistical information and also an indication of the total amount of CPU time (user execution time) consumed by the test.
  - Each has a command-line interface that allows specification of which PRNG algorithm to test.
- The command-line interface does not allow a complete specification of the initial state of the PRNG, but does allow specification of a 64-bit *seed* from which the initial state can be constructed, and the construction code can be user-specified and bundled with the code for the PRNG algorithm itself.

<sup>619</sup> We designed a detailed encoding that would allow us to use the single 64-bit integer parameter in <sup>620</sup> the command line to specify a wide variety of initial states.

6227.1.1Distilling BigCrush Reports. The BigCrush test suite runs 106 individual tests [L'Ecuyer623and Simard 2013, function bbattery\_BigCrush, pp. 148–152], computing 160 test statistics and624p-values [L'Ecuyer and Simard 2007]. A single test run typically prints about 110 kilobytes of625information; at the end is either the message "All tests were passed" or a list of anomalies, that626is, tests whose p-values were outside the range [0.001..0.999].

For every algorithm tested with TestU01, we ran the entire suite three times, once in each of 627 three distinct modes, identified by the letters f, g, and u. The f mode generates double values by 628 generating a 64-bit integer, then right-shifting it by 11 and dividing by  $2^{53}$  to produce a value in the 629 range [0.0.1.0). The g mode generates double values by generating a 64-bit integer, reversing 630 the order of its bits so that bit *j* becomes bit 63 - j, then right-shifting it by 11 and dividing by  $2^{53}$ . 631 The u mode generates double values by generating a 64-bit integer, then dividing each half (first 632 the low half, then the high half) by  $2^{32}$  to produce *two* double values, one after the other. (Late in 633 our testing process we added a fourth mode, w, which generates double values by generating a 634 64-bit integer, then reversing the bit order of each half and dividing by  $2^{32}$ .) As it turned out, we 635 observed in the measured results no obvious differences between testing modes. 636

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	32 bits	
$m_2 = 2891336453$	$A_8 = $ Øx4E1FD53B	$S_8 = \emptyset x 4 C 3 C A 4 9 3$
$m_4 = 29943829$	$A_{10} = 0 \times 950 F5 BFF$	$S_{10} = $ Øx734B1FEF
$m_6 = 32310901$	$A_{12} = 0 \times FB999853$	$S_{12} = 0 \times 36 B A E 0 16$
	64 bits	
$m_2 = 2862933555777941757$	$A_8 = 0 \times 856 FA2A9BC6917B7$	$S_8 = 0 \times CFEADA5EE4037657$
$m_4 = 3202034522624059733$	$A_{10} = 0 \times 873 \text{C0F} 33448 \text{D2C} 35$	$S_{10} = 0 \times 0 D1729016 D5 CA71 D$
$m_6 = 3935559000370003845$	$A_{12} = 0 \times D321702 E C D7 B D A75$	$S_{12} = 0 \times AF5AA696D8C097F6$

Table 1. Some of the "magic constants" used in testing. Multiplier values *m* are presented in decimal form and are among those recommended by L'Ecuyer [1999, Table 4, p. 258]; all others are presented in hexadecimal form and are random values originally obtained from HotBits [Walker 1996], with *A* values forced to be odd.

The distillation software for BigCrush test runs distills the list of anomalies for each test run 653 into a pair of integers (l, c) (a warning level and a count) in this manner: If a test run file is missing, 654 then (l, c) = (-1, 0). If a test run file is present but is incomplete or malformed, then (l, c) = (-2, 0)655 (this can happen if a test run was terminated before completion). If a test run file is present and all 656 tests were passed  $(10^{-3} , then <math>(l, c) = (0, 0)$ . Otherwise, the test run file was present 657 and well-formed but reported one or more anomalies. Each anomaly is categorized according to its 658 reported *p*-value (or, if p > 0.5, by using 1 - p) into one of seven warning levels: if  $p \le eps$  then 7, 659 else if  $p \le eps1$  then 6, else if  $p \le 10^{-12}$  then 5, else if  $p \le 10^{-9}$  then 4, else if  $p \le 10^{-6}$  then 3, else 660 if  $p \le 10^{-4}$  then 2, else if  $p \le 10^{-3}$  then 1; then f is the highest warning level among all anomalies 661 for the test run, and *c* is the number of anomalies having that highest warning level. We regard a 662 run as a complete failure if f is 6 or 7. 663

Distilling PractRand Reports. The PractRand test suite runs for an indefinite amount of time, 7.1.2 665 normally producing intermediate reports after processing  $2^m$  bytes of generated pseudorandom 666 values for all  $m \ge 27$ . We chose to provide command-line arguments that cause additional reports 667 to be produced after processing  $0.375 \times 2^{40}$ ,  $0.75 \times 2^{40}$ ,  $1.25 \times 2^{40}$ ,  $1.5 \times 2^{40}$ ,  $1.75 \times 2^{40}$ ,  $2.25 \times$ 668  $2.5 \times 2^{40}$ ,  $2.75 \times 2^{40}$ ,  $3 \times 2^{40}$ ,  $3.25 \times 2^{40}$ ,  $3.5 \times 2^{40}$ , and  $3.75 \times 2^{40}$  bytes. We also provide command-line 669 arguments that terminate the test run either after the first report that prints "FAIL" or after testing 670 4 terabytes of data, whichever comes first. For a report produced after processing  $2^m$  bytes of 671 generated values, PractRand computes 4m - 56 separate statistics; thus the first report (for m = 27) 672 reports 52 test results, and the report for m = 42 (4 terabytes) reports 112 test results. 673

The PractRand test suite is oriented toward testing 64-bit integer values and includes tests specifically designed to probe weakness in the low-order bits, so we used PractRand directly on the generated 64-bit values and made no attempt to define multiple testing modes.

A single test run that gets all the way to 4 terabytes typically prints about 5 kilobytes of information. For each anomaly reported, PractRand prints not only a *p*-value but also a word or phrase describing that *p*-value; in increasing order of severity, they are unusual, suspicious, SUSPICIOUS, very suspicious, VERY SUSPICIOUS, and FAIL. (PractRand may further print a varying number of exclamation points after the word "FAIL" but we chose to ignore those: failure is failure.) We relied on these nonnumerical descriptions in distilling the reports.

The distillation software for PractRand test runs distills a set of anomalies into a pair of integers (l, c) (a *warning level*, ranging from 1 for unusual to 6 for FAIL, and a *count*) in a manner similar to that used for BigCrush. In addition, for each warning, the amount of data processed is recorded.

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```
uint16_t madeup16(uint16_t z) {
687
       z = (uint16_t)((z ^ (z >> 8)) * 0xca6b);
                                                       uint64_t lea64(uint64_t z) {
688
       z = (uint16_t)((z ^ (z >> 9)) * 0xae35);
                                                         z ^= (z >> 32);
689
       return (uint16_t)(z ^ (z >> 8)); }
                                                         z *= 0xdaba0b6eb09322e3ull;
690
                                                         z ^= (z >> 32);
     uint16_t starstar16(uint16_t z) {
691
                                                         z *= 0xdaba0b6eb09322e3ull;
       z = z * 5;
692
                                                         return z ^ (z >> 32); \}
       return ((z << 7) | (z >> 9)) * 9; }
693
694
                                                       uint64_t murmur64(uint64_t z) {
     uint32_t murmur32(uint32_t z) {
695
                                                         z ^{=} (z >> 33);
       z ^{=} (z >> 16);
                                                         z *= 0xff51afd7ed558ccdull;
696
       z *= 0x85ebca6bul;
697
                                                         z ^{=} (z >> 33);
       z ^{=} (z >> 13);
698
                                                         z *= 0xc4ceb9fe1a85ec53ull;
       z *= 0xc2b2ae35ul;
699
                                                         return z ^ (z >> 33); }
       return z ^ (z >> 16); }
700
                                                       uint64_t degski64(uint64_t z) {
     uint32_t degski32(uint32_t z) {
701
                                                         z ^{=} (z >> 32);
       z ^{=} (z >> 16);
702
                                                         z *= 0xd6e8feb86659fd93ull;
       z *= 0x45d9f3bul;
703
                                                         z ^= (z >> 32);
       z ^{=} (z >> 16);
704
                                                         z *= 0xd6e8feb86659fd93ull;
       z *= 0x45d9f3bul;
705
                                                         return z ^ (z >> 32); }
       return z ^ (z >> 16); }
706
```

Fig. 3. Mixing functions used during testing

#### 7.2 Results of BigCrush Tests

To save space, Table 1 lists some constants that are referred to by name in later tables. Not shown for lack of space are similar constants  $X_8$ ,  $X_{10}$ , and  $X_{12}$ ; also not shown are similar 16-bit and 128-bit constants.

Table 2 and other tables after it present summarized BigCrush results; the LTEX source for these tables was generated automatically by the distillation software described in Section 7.1. Each line of the table summarizes a set of tests that differ only in stream count (the number of instances whose outputs are used in round-robin fashion) and mode. The first line of the table's footer shows the total number of test runs and the total CPU-thread time expended' the second line shows the set of stream counts and set of modes used for every line in the table.

For each line in the table, the first three columns show w, k, and n. The next two columns name 721 the mixing function and initialization strategy. The next five columns give m, a,  $s_0$ ,  $x_0$ , and the 722 combining function (+ or  $\oplus$ ); if a value is underlined, then every instance uses the indicated value; 723 otherwise each instance uses a value generated by some other instance in a manner dictated by the 724 particular initialization strategy. N is the total number of test runs for that line of the table. The 725 next eight columns show the number of test runs whose highest warning level was 0, 1, 2, ..., 7; 726 recall that warning levels 6 and 7 indicate complete failure. The last two columns give the total 727 number of warnings ( $\Sigma$ ) and the smallest *p*-value ( $P_{worst}$ ) seen during the N runs. 728

Figure 3 shows C definitions of some mixing functions we have tested: murmur32 and murmur64, the MurmurHash3 finalizers [Appleby 2011]; degski2 and degski64 [degski 2018]; lea64, by Doug Lea; starstar16 [Blackman and Vigna 2018]; and madeup16, by one of the authors of this paper.

These are the five initialization strategies that appear in the tables (let  $\kappa$  be the stream count, and it is implicitly understood that as the non-underlined values for an instance are filled in, the underlined values are also filled in as specified in the table):

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same uses the listed m, z,  $s_0$ , and  $x_0$  values to create a single extra instance of the LXM, outputs of which is used to initialize non-underlined values for the  $\kappa$  instances to be tested.

- tree *b* uses *m*, *z*,  $s_0$ , and  $x_0$  to initialize instance 0, then for all  $1 \le j < \kappa$  in ascending order, output from instance  $\lfloor j/b \rfloor$  is used to initialize non-underlined values for instance *j*.
  - skip uses m, z,  $s_0$ , and  $x_0$  to initialize instance 0, then for all  $1 \le j < \kappa$  in ascending order, all non-underlined values for instance i are copied from those of instance i 1 and then the state of the XBG is advanced one position.

jump is the same as skip, except that the XBG is advanced by  $2^{n/2}$  positions.

leap is the same as skip, except that the XBG is advanced by  $2^{3n/4}$  positions.

7.2.1 Scaling the Number of Streams. Table 2 shows results from LXM instances that use a 64-bit LCG, either xoroshiro128 or xoshiro256, and either one of three mixers or none. The combining function is + (addition). They are tested for stream counts 1, 2, 4, 8, 16, ...,  $2^24$  and also three other non-power-of-two stream counts, chosen arbitrarily. For each stream count  $\kappa$ , five different initialization procedures are tested: same, tree 2, skip, jump, and leap. We observe BigCrush fails only the cases that use no mixing function and use skip, jump, or leap initialization. All three mixing functions appear to be equally effective in this set of tests.

We ran similar tests using a 128-bit LCG (with a 64-bit multiplier and either a 64-bit or 128-bit additive parameter) and xoroshiro128 for the XBG, using the same set of stream counts and the same five initialization procedures. The table of results (Appendix, Table 10) is quite similar to Table 2.

7.2.2 Tree-shaped (Potentially Parallel) Initialization Strategies. Table 3 shows BigCrush results
from LXM instances that use a 64-bit LCG, either xoroshiro128 or xoshiro256, and no mixing
function. The combining function is + (addition). They are tested for stream counts 2<sup>8</sup>, 2<sup>12</sup>, 2<sup>14</sup>, 2<sup>17</sup>,
2<sup>21</sup>, and 2<sup>24</sup>. For each stream count, six different branching factors for the tree are tested: 3, 4, 5, 16,
32, and 256 (the tests shown in Table 2 cover the case of branching factor 2). None of these tests
fail. Out of 216 tests, just one has a warning level as high as 3.

763 7.2.3 Instances with Very Similar Additive Constants. Table 4 shows BigCrush results from LXM 764 instances with k = 32 and n = 64, k = 32 and n = 128, k = 64 and n = 128, or k = 64 and 765 n = 256. The combining function is + (addition). We tested all 200 combinations of 25 stream 766 counts ({  $2^j \mid 0 \le j \le 24$  }), two different multipliers  $m_4$  and  $m_6$  for the LCG, 2 mixing functions 767 (none, or murmur of the appropriate word size), and two ways to choose the additive constants. The 768 initialization strategy was the same in all cases, except that the additive constants were chosen 769 to be very similar: for stream count  $\kappa$ , for  $0 \le i < \kappa$ , the additive parameter was either 1 + 32i or 770  $A_8 + 32i$ . All cases with no mixing function and a stream count below 1024 fail. All cases using 771 a murmur mixer passed, and out of 2000 tests, just one has a warning level as high as 3. (We also 772 tested multiplier  $m_2$ ; the results, not shown here for lack of space, were similar.) 773

On the other hand, certain contrived tests fail BigCrush spectacularly: if the initial states  $s_0$  and  $x_0$  of two instances are identical (a situation unlikely in practice) and on top of that their additive constants *a* differ only in the high-order bit (even less likely), then the values produced by the combining function will differ only in the high-order bit, and it's asking too much of a fast mixing function to produce apparently independent streams from such inputs.

We conclude that the mixing function may play a valuable defensive role when the additive constants of the LCGs are somewhat similar, but in very rare cases may fail to do the job; it's important to try to initialize multiple instances to very different states.

7.2.4 Instances That Use XOR for the Combining Function. Table 5, which may be compared with Table 4, shows BigCrush results from LXM instances with either k = 32 and n = 64, or k = 64 and

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785	w	k	n	mixer	init	m	а	$s_0$	$x_0$	*	N	0	1	2	3	4	5	6	7	Σ	$p_{worst}$
786	64	64	128	murmur64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	61	19	3	1					28	2.0E-7
787	64	64	128	murmur64	tree2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	54	26	4						37	3.0E-5
788	64	64	128	murmur64	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	59	19	6						29	3.0E-6
789	64	64	128	murmur64	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	58	22	4						34	3.8E-5
790	64	64	128	murmur64	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	65	15	4						24	6.0E-5
791	64	64	128	degski64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	56	19	9						36	3.7E-5
792	64	64	128	degski64	tree2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	64	12	8						24	1.0E-5
793	64	64	128	degski64	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	58	22	4						31	1.6E-6
794	64	64	128	degski64	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	61	18	5						30	2.3E-5
795	64	64	128	degski64	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	57	20	7						32	3.0E-5
796	64	64	128	lea64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	63	19	1	1					24	2.8E-7
797	64	64	128	lea64	tree2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	60	20	4						30	4.4E-6
798	64	64	128	lea64	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	62	21	1						26	9.4E-5
799	64	64	128	lea64	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	52	26	6						40	2.8E-5
800	64	64	128	lea64	leap	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	56	18	10						35	2.7E-6
801	64	64	128	none	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	50	29	5						38	4.6E-5
802	64	64	128	none	tree 2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	57	23	4						33	1.1E-5
803	64	64	128	none	skip	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	2	0	1	0	0	0	0	81	6406	eps
804	64	64	128	none	jump	$m_2$	$A_8$	$S_8$	$X_8$	+	84	41	7	2	0	0	0	1	33	103	eps
805	64	64	128	none	leap	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	43	5	3	0	0	0	0	33	104	eps
806	64	64	256	murmur64	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	63	16	5						23	7.1E-6
807	64	64	256	murmur64	tree 2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	55	23	6						36	4.4E-6
808	64	64	256	murmur64	skip	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	57	21	6						32	1.1E-5
809	64	64	256	murmur64	jump	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	66	15	3						21	3.2E-5
810	64	64	256	murmur64	leap	$m_2$	$A_8$	$S_8$	$X_8$	+	84	59	20	5						30	1.9E-5
811	64	64	256	degski64	same	$\overline{m_2}$	$A_8$	$S_8$	$X_8$	+	84	60	17	7						30	1.8E-5
812	64	64	256	degski64	tree 2	$\underline{m}_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	84	60	20	4						26	8.1E-5
813	64	64	256	degski64	skip	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	51	27	6						39	1.6E-5
814	64	64	256	degski64	jump	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	62	19	2	1					31	2.4E-7
815	64	64	256	degski64	leap	$m_2$	$A_8$	$S_8$	$X_8$	+	84	58	22	4						30	1.1E-5
816	64	64	256	lea64	same	$m_2$	$A_8$	$S_8$	$X_8$	+	84	63	18	3						22	7.4E-6
817	64	64	256	lea64	tree 2	$m_2$	$A_8$	$S_8$	$X_8$	+	84	53	24	7						36	1.9E-6
818	64	64	256	lea64	skip	$m_2$	$A_8$	$S_8$	$X_8$	+	84	59	18	7						26	3.7E-6
819	64	64	256	lea64	jump	$\overline{m_2}$	$A_8$	$S_8$	$X_8$	+	84	63	18	3						26	3.0E-5
820	64	64	256	lea64	leap	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	62	17	5						27	2.4E-5
821	64	64	256	none	same	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	55	27	2						38	4.5E-5
822	64	64	256	none	tree2	$m_2$	$A_8$	$S_8$	$X_8$	+	84	52	30	2						41	3.2E-5
823	64	64	256	none	skip	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	2	1	0	0	0	0	0	81	6318	eps
824	64	64	256	none	jump	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	32	17	2	0	0	0	0	33	95	eps
825	64	64	256	none	leap	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	38	13	0	0	0	0	0	33	86	eps
826	336	60 c	ompl	lete runs of	BigCru	sh	5	5	5		То	tal	CPU	J-th	read	l tin	ne:	143	3 d	ays +	13:31:27
827	Str	ean	1 cou	nts used: {	$2^j \mid 0 \leq$	<i>j</i> ≤	24	}∪	{ 19	900	547,	524	1288	0, 12	2582	912	}	1	Лос	les use	ed: ufg
828					Tał	ole 2.	Tes	st m	easu	iren	nent	ts fo	r ge	mini	52A						
829													-								

834	w k $n$ mixer init	$ m \ a \ s_0 \ x_0$	$\otimes  N   0 $	1 2 3 4 5 6	$7 \Sigma $	$p_{worst}$
835	64 64 128 none tree 3	$m_2 A_8 S_8 X_8$	+ 18 10 0	6 2	8	1.8E-5
836	64 64 128 none tree 4	$\overline{m_{2}^{2}} A_{8} S_{8} X_{8}$	+ 18 15 3	3	3	4.8E-4
837	64 64 128 none tree 5	$m_{2}^{2} A_{8} S_{8} X_{8}$	+ 18 10 0	62	9	3.3E-5
838	64 64 128 none tree 16	$\overline{m_2} A_8 S_8 X_8$	+ 18 9 9	9	11	1.3E-4
839	64 64 128 none tree 32	$m_2 A_8 S_8 X_8$	+ 18 10 0	62	12	1.6E-5
840	64 64 128 none tree 256	$m_2 A_8 S_8 X_8$	+ 18 13	4 1	5	1.0E-4
841	64 64 256 none tree 3	$m_{2}^{2} A_{8} S_{8} X_{8}$	+ 18 15 3	3	3	1.1E-4
842	64 64 256 none tree 4	$m_{2}^{2} A_{8} S_{8} X_{8}$	+ 18 9 0	63	9	1.8E-5
843	64 64 256 none tree 5	$\overline{m_{2}^{2}} A_{8} S_{8} X_{8}$	+ 18 11	7	7	1.5E-4
844	64 64 256 none tree 16	$\overline{m_{2}^{2}} A_{8} S_{8} X_{8}$	+ 18 10 0	6 1 1	9	2.2E-7
845	64 64 256 none tree 32	$\overline{m_{2}^{2}} A_{8} S_{8} X_{8}$	+ 18 14 3	3 1	7	4.2E-5
846	64 64 256 none tree 256	$\overline{m_2} A_8 S_8 X_8$	+ 18 9 0	63	12	4.1E-5
847	216 complete runs of Big	Crush	Total C	PU-thread time:	96 day	ys + 15:34:05
848	Stream counts used: $\{2^{8},$	$2^{12}, 2^{14}, 2^{17}, 2^{17}$	$2^{21}, 2^{24}$ }		Mode	s used: u f g
849	Tal	ole 3 Test me	asurements	for gemini56		

Table 3. Test measurements for gemini56

n = 256. The combining function is  $\oplus$  (xor). As in Section 7.2.3, we tested all 200 combinations of 25 stream counts ({  $2^j \mid 0 \le j \le 24$  }), two different multipliers  $m_4$  and  $m_6$  for the LCG, 2 mixing functions (none, or murmur of the appropriate word size), and two ways to choose the additive constants. The initialization strategy was the same in all cases, except that the additive constants were chosen to be very similar: for stream count  $\kappa$ , for  $0 \le i < \kappa$ , the additive parameter was either 1 + 32i or  $A_8 + 32i$ . All cases with no mixing function and a stream count below 1024 fail. All cases using a murmur mixer passed, and out of 1000 tests, just two have a warning level as high as 3. (We also tested multiplier  $m_2$ ; the results, not shown here for lack of space, were similar.) 

We conclude that when a good mixing function is used, using XOR for the combining function appears to be no worse than using addition.

7.2.5 Scaling the State Size. One way to see how a family of PRNGs behaves is to consider the behavior of very small members of the family. We tested three small variants: w = 32, k = 32, n = 128; w = 32, k = 32, n = 64; and w = 16, k = 16, n = 32. In each case the combining function was addition.

Small PRNGs: Table 6 shows BigCrush results for w = 32, k = 32, and n either 64 or 128. The 64-bit XBG algorithm is xoroshiro64 [Blackman and Vigna 2018], that is,

with output q0. The 128-bit XBG algorithm is xoshiro128 [Blackman and Vigna 2018], that is,

with output q1. We tested all 240 combinations of 25 stream counts ({  $2^{j} \mid 0 \le j \le 24$  }), 4 mixing functions (none, murmur32, degski32, and lea32), and 2 initialization strategies (same and tree 2). For n = 64, the version with no mixer always failed when the number of streams was less than 64; for n = 128, the version with no mixer always failed when the number of streams was less than 16. In all other cases, no warning level worse than 2 was observed, except for one case with n = 64and stream count 256, which had warning level 3. 

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883	w	k	n	mixer	init	m	а	$s_0$	$x_0$	$\circledast$	N	0	1	2	3	4	5	6	7	Σ	<i>p</i> <sub>worst</sub>
884	32	32	64	none	same	$\underline{m}_4$	<u>1+32i</u>	$S_8$	$X_8$	+	125	55	18	4	0	0	0	37	11	105	eps
885	32	32	64	none	same	$\underline{m}_4$	$\underline{A}_8$ +32 <i>i</i>	$S_8$	$X_8$	+	125	58	17	2	0	0	0	37	11	112	eps
886	32	32	64	none	same	$\underline{m}_{6}$	<u>1+32i</u>	$S_8$	$X_8$	+	125	58	17	2	0	0	0	37	11	97	eps
887	32	32	64	none	same	$\underline{m}_{6}$	$\underline{A}_8$ +32 <i>i</i>	$S_8$	$X_8$	+	125	58	14	5	0	0	0	37	11	107	eps
888	32	32	64	murmur	same	$\underline{m}_4$	<u>1+32i</u>	$S_8$	$X_8$	+	125	87	32	6						44	3.5E-5
889	32	32	64	murmur	same	$\underline{m}_4$	$\underline{A}_8$ +32 <i>i</i>	$S_8$	$X_8$	+	125	82	36	7						52	1.8E-6
890	32	32	64	murmur	same	$\underline{m}_{6}$	<u>1+32i</u>	$S_8$	$X_8$	+	125	93	27	5						35	4.1E-5
891	32	32	64	murmur	same	$\underline{m}_{6}$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	+	125	95	24	5	1					38	5.8E-7
892	32	32	128	none	same	$\underline{m}_4$	<u>1+32i</u>	$S_8$	$X_8$	+	125	64	15	5	0	0	0	35	6	86	eps
893	32	32	128	none	same	$\underline{m}_4$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	+	125	61	17	6	0	0	0	35	6	93	eps
894	32	32	128	none	same	$\underline{m}_{6}$	<u>1+32i</u>	$S_8$	$X_8$	+	125	64	11	9	0	0	0	35	6	101	eps
895	32	32	128	none	same	$\underline{m}_{6}$	$\underline{A}_8$ +32 <i>i</i>	$S_8$	$X_8$	+	125	61	19	4	0	0	0	35	6	84	eps
896	32	32	128	murmur	same	$\underline{m}_4$	<u>1+32i</u>	$S_8$	$X_8$	+	125	90	29	6						41	2.4E-5
897	32	32	128	murmur	same	$\underline{m}_4$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	+	125	77	45	3						54	8.7E-6
898	32	32	128	murmur	same	$\underline{m}_{6}$	1+32 <i>i</i>	$S_8$	$X_8$	+	125	82	34	9						58	1.6E-6
899	32	32	128	murmur	same	$\underline{m}_{6}^{\circ}$	$\underline{A}_{8}+32i$	$S_8$	$X_8$	+	125	85	35	5						47	4.6E-5
900	64	64	128	none	same	$\underline{m}_{4}^{\circ}$	<u>1+32i</u>	$S_8$	$X_8$	+	125	77	28	9	0	0	0	9	2	59	eps
901	64	64	128	none	same	$\underline{m}_{4}$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	+	125	79	30	4	1	0	0	9	2	57	eps
902	64	64	128	none	same	$m_6$	1+32 <i>i</i>	$S_8$	$X_8$	+	125	78	28	7	1	0	0	9	2	63	eps
903	64	64	128	none	same	$\underline{m}_{6}$	A <sub>8</sub> +32 <i>i</i>	$S_8$	$X_8$	+	125	76	38	0	0	0	0	9	2	59	eps
904	64	64	128	murmur	same	$\overline{m_4}$	<u>1+32i</u>	$S_8$	$X_8$	+	125	89	31	5						46	1.1E-5
905	64	64	128	murmur	same	$m_{\Lambda}$	$A_{8}+32i$	$S_8$	$X_8$	+	125	91	27	7						36	1.1E-5
906	64	64	128	murmur	same	$m_6^{-1}$	1+32 <i>i</i>	$S_8$	$X_8$	+	125	87	31	7						45	8.0E-5
907	64	64	128	murmur	same	$m_6^{-0}$	$\overline{A_8}$ +32 <i>i</i>	$S_8$	$X_8$	+	125	86	33	6						47	2.7E-5
908	64	64	256	none	same	$m_{\Lambda}$	1+32 <i>i</i>	$S_8$	$X_8$	+	125	89	19	5	2	0	0	9	1	43	eps
909	64	64	256	none	same	$m_{\Lambda}$	$\overline{A_{\circ}}+32i$	$S_8$	$X_8$	+	125	83	29	3	0	0	0	9	1	53	eps
910	64	64	256	none	same	$m_{6}^{-4}$		$S_8$	$X_8$	+	125	80	28	7	0	0	0	9	1	56	eps
911	64	64	256	none	same	$m_6^{-0}$	$\overline{A_8}$ +32 <i>i</i>	$S_8$	$X_8$	+	125	83	26	5	1	0	0	9	1	52	eps
912	64	64	256	murmur	same	$m_{\Lambda}$	1+32 <i>i</i>	$S_8$	$X_8$	+	125	88	35	2						42	8.2E-6
913	64	64	256	murmur	same	$m_{\Lambda}^{-1}$	$\overline{A_{8}+32i}$	$S_8$	$X_8$	+	125	87	30	8						44	3.4E-5
914	64	64	256	murmur	same	$m_{2}^{4}$	1+32i	$S_8$	$X_8$	+	125	84	33	8						48	6.7E-6
915	64	64	256	murmur	same	$m_{\epsilon}^{-0}$	$\overline{A_{\circ}+32i}$	$S_8$	$X_8$	+	125	93	26	6						40	6.3E-6
916	400	)0 c	ompl	lete runs	of Big	Cru	sh	-	-		Tot	al C	PU-	thre	ead	time	e: 1	845	da	ys +	12:33:10
917	Str	ean	ı cou	nts used	: { 2 <sup>j</sup>	0 ≤	$j \leq 24$										М	ode	s us	sed: ι	lvwfg
918						Tał	le 4 Tes	t m	easu	rem	ents	for	gemi	ni5	7 A						

Table 4. Test measurements for gemini57A

*Very small PRNGs*: Table 7 shows BigCrush results for w = 16, k = 16, n = 32; the 32-bit XBG algorithm is

{ q ^= (q << 13); q ^= (q >> 17); q ^= (q << 5); }

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which uses one of the triples of shift constants recommended by Marsaglia [2003, §3]. We tested all 925 240 combinations of 40 stream counts ({  $2^j \mid 0 \le j \le 24$  }  $\cup$  {256 + 16*j* | 1  $\le j \le 15$  }), 3 mixing 926 functions (none, starstar16, and madeup16), and 2 initialization strategies (same and tree 2). The 927 version with no mixer always failed when the number of streams was less than 336; no warning 928 level worse than 2 was observed for stream counts above 367. The starstar16 mixer produced 929 no warning level worse than 2. The madeup16 mixer (so called because its constants were chosen 930

932	w	k	n	mixer	init	m	а	$s_0$	$x_0$	*	N	0	1	2	3	4	5	6	7	Σ	<i>p</i> <sub>worst</sub>
933	32	32	64	none	same	$\underline{m}_4$	<u>1+32i</u>	$S_8$	$X_8$	$\oplus$	125	47	16	2	0	0	0	35	25	149	eps
934	32	32	64	none	same	$\underline{m}_{4}$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	$\oplus$	125	49	13	1	2	0	0	35	25	151	eps
935	32	32	64	none	same	$\underline{m}_{6}$	<u>1+32i</u>	$S_8$	$X_8$	$\oplus$	125	48	13	4	0	0	0	35	25	142	eps
936	32	32	64	none	same	$\underline{m}_{6}$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	$\oplus$	125	48	12	5	0	0	0	35	25	171	eps
937	32	32	64	murmur	same	$\underline{m}_4$	<u>1+32i</u>	$S_8$	$X_8$	$\oplus$	125	94	29	2						38	4.6E-6
938	32	32	64	murmur	same	$\underline{m}_4$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	$\oplus$	125	97	25	3						33	3.7E-5
939	32	32	64	murmur	same	$\underline{m}_{6}$	<u>1+32i</u>	$S_8$	$X_8$	$\oplus$	125	88	32	5						42	2.1E-5
940	32	32	64	murmur	same	$\underline{m}_{6}$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	$\oplus$	125	86	34	5						46	2.2E-5
941	64	64	128	none	same	$\underline{m}_4$	<u>1+32i</u>	$S_8$	$X_8$	$\oplus$	125	76	24	4	0	0	0	7	14	64	eps
942	64	64	128	none	same	$\underline{m}_4$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	$\oplus$	125	78	19	7	0	0	0	7	14	64	eps
943	64	64	128	none	same	$\underline{m}_{6}$	<u>1+32i</u>	$S_8$	$X_8$	$\oplus$	125	70	31	3	0	0	0	7	14	81	eps
944	64	64	128	none	same	$\underline{m}_{6}$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	$\oplus$	125	68	33	3	0	0	0	7	14	83	eps
945	64	64	128	murmur	same	$\underline{m}_4$	<u>1+32i</u>	$S_8$	$X_8$	$\oplus$	125	85	31	8	1					49	7.6E-7
946	64	64	128	murmur	same	$\underline{m}_4$	$\underline{A}_8$ +32 <i>i</i>	$S_8$	$X_8$	$\oplus$	125	82	35	7	1					57	2.0E-7
947	64	64	128	murmur	same	$\underline{m}_{6}$	<u>1+32i</u>	$S_8$	$X_8$	$\oplus$	125	81	35	9						51	2.3E-5
948	64	64	128	murmur	same	$\underline{m}_{6}$	$\underline{A}_{8}$ +32 <i>i</i>	$S_8$	$X_8$	$\oplus$	125	91	28	6						40	1.9E-5
949	200	)0 c	ompl	lete runs	of Big	Cru	sh				То	tal	CPU	J-th	read	l tin	ne:	832	da:	ys +	23:59:39
950	Str	ean	ı cou	nts used	$: \{ 2^{j} \mid$	0 ≤	$j \leq 24$										М	ode	s us	sed: ı	ıvwfg
951						Tal	ole 5 Tes	t m	easu	rem	ents	for	gemi	ini5	7B						

Table 5. Test measurements for gemini57B

at whim, with no attempt to optimize avalanche statistics) also produced no warning level worse than 2. So even at this very small scale we see that, on the one hand, even a simple mixing function clearly improves the quality, and on the other hand, even a simple mixing function suffices to get adequate quality. Focusing on the single-stream case, we find it remarkable that a PRNG with just 48 bits of state is able to pass BigCrush, and that (with the madeup16 mixer) PractRand tests 1 TB of its output (2<sup>39</sup> generated values) before failing it.

7.2.6 LCG Multipliers. Most of our testing has used multipliers recommended by L'Ecuyer [1999, 961 Table 4, p. 258], but we have also run tests using some of the multipliers recently discovered by 962 Steele and Vigna [2021, Table 5, p. 17]. We have not detected any significant difference in test 963 results; if there is any difference in LXM quality related to LCG multiplier quality, it may require 964 more sensitive and perhaps more specialized tests to detect it. 965

#### **Results of PractRand Tests** 7.3

TO DO: briefly discuss

#### COMPARATIVE TIMING TESTS 8

In Table 8 we report comparative timings of a selection of LXM generators compared with SPLITMIX. 971 We tested two architectures: an Intel<sup>®</sup> Core<sup>™</sup> i7-8700B CPU @3.20 GHz (Haswell) and an AWS 972 Graviton 2 processor based on 64-bit Arm Neoverse cores @2.5 GHz. We performed our tests using 973 two different compilers, gcc 10 and clang 10. In each case, we tested the next-state function in 974 two ways: forcing inlining, or blocking inlining: in the second case, the compiler has to reload the 975 constants involved at each call, and we also pay for the function call itself. The two timings gives 976 a differential view of the cost of pure computation (without constant loading) versus global cost. 977 We report the average of ten runs; the measurements are very stable, with relative standard error 978 below 2%, and in almost all cases below 0.5%. 979

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1	w	k	n	mixer	init	т	а	<i>s</i> <sub>0</sub>	$x_0$	$\circledast$	Ν	0	1	2	3	4	5	6	7	Σ		$p_{worst}$
3	32	32	64	none	same	$m_{2}$	$A_8$	$S_8$	$X_8$	+	75	34	19	3	1	0	0	15	3	49		eps
3	32	32	64	none	tree 2	$\underline{m}_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	75	37	18	2	0	0	0	15	3	52		eps
3	32	32	64	murmur32	same	$\underline{m}_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	75	41	29	5						37	8	8.7E-6
3	32	32	64	murmur32	tree 2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	53	17	5						25	-	7.5E-6
3	62	32	64	degski32	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	49	24	2						27		2.3E-5
3	52	32	64	degski32	tree 2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	75	48	25	2						30	4	4.0E-5
3	32	32	64	lea32	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	48	22	5						33		3.9E-5
3	62	32	64	lea32	tree 2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	57	15	3						20	Į	5.3E-5
3	62	32 1	128	none	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	42	19	2	0	0	0	12		36		eps1
3	62	32 1	128	none	tree 2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	44	17	2	0	0	0	12		39		eps1
3	62	32 1	128	murmur32	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	75	52	19	4						31		2.5E-5
3	62	32 1	128	murmur32	tree 2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	75	52	21	2						29		5.1E-6
3	32	32 1	128	degski32	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	60	11	4						17		1.1E-5
3	32	32 1	128	degski32	tree 2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	55	15	5						25		1.9E-5
3	62	32 1	128	lea32	same	$m_2$	$A_8$	$S_8$	$X_8$	+	75	61	11	3						16	!	5.3E-5
3	32	32 1	128	lea32	tree 2	$\overline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	75	56	17	2						24		3.5E-5
1	20	00 c	om	plete runs	of BigC	rus	sh				То	tal	CP	'U-t	hre	ead	tiı	me:	59	99 (	lays	+ 19:18:47
S	Str	ean	1 CC	ounts used:	$\{2^{j}   0$	$\leq$	<i>j</i> ≤	24	1 }										1	Mo	des 1	used: u f g
					Table	e 6.	Tes	st n	neas	sur	em	ent	s fo	or ge	emiı	ni5	5A					
_1	w	k	n n	nixer	init	n	ı a	s	$x_0$	0 (*	)	N	0	1	2	3	4	5	6	7	Σ	$p_{worst}$
1	6	16 3	32 n	ione	same	m	$_{2}A$	<sub>8</sub> S	<sub>8</sub> X	8 +	- 1	20	38	28 1	0	2	0	0 2	22	20	203	eps
1	6	16 3	32 n	ione	tree	$2 \underline{m} $	$_{2}A$	<sub>8</sub> S	$_8 X$	8 +	- 1	20	52	15	8	2	1	0 2	22	20	193	eps
1	6	16 3	32 m	adeup16	same	$\underline{m}$	$_{2}A$	<sub>8</sub> S	$_8 X$	8 <b>+</b>	- 1	20	85	30	5						48	5.6E-6
1	6	16 3	32 m	adeup16	tree	$2   \underline{m}  $	$_{2}A$	<sub>8</sub> S	$_8 X$	8 +	- 1	20 '	77	38	5						47	1.6E-5
1	6	16 3	32 s	tarstar1	5 same	m	$_{2}A$	<sub>8</sub> S	$_8 X$	8 +	- 1	20	81	35	4						47	2.3E-5
1	6	16 3	32 s	tarstar1	5 tree 2	2 m	$_{2}A$	<sub>8</sub> S	$_8 X$	8 +	- 1	20	86	30	4						40	2.5E-5
7	20	) co	mp	lete runs o	f BigCr	usł	1				Т	ota	l C	PU	-th	rea	d t	im	e: 4	189	day	s + 6:50:16
S	tr	earr	1 CO	unts used:	$\{ 2^j \mid 0$	$\leq$	$j \leq$	24	{} נ	J {	$2^{8}$	$+2^{4}$	$k \mid k$	1 :	$\leq k$	$\leq$	15	}	j	Mo	des	used: u f g
_					Table 7.	Te	st m	ieas	sure	eme	ent	s fo	r L	хM	kin	d L	16)	(32				

#### 9 MORE ABOUT JUMPING AND SPLITTING

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The standard way to jump an XBG by *j* positions is use some precomputed representation of  $U^j$ , then apply that matrix to the XBG state. One common convention is that "jump" advances by  $j = 2^{n/2}$  positions and "leap" (a "long jump") advances by  $j = 2^{3n/4}$  positions; this is advantageous for LXM because if *j* is a power of 2 at least as as the period of the LCG, then there is no need to advance the LCG, because advancing by such a large power of 2 leaves the state unchanged. But the representation of  $U^j$  is typically not as efficient to apply as *U*.

Imagine instead that we wish to make an LXM jump *backwards* by 2n - 1 positions; that would leave the XBG state unchanged, and put the LCG in the same state as if we had advanced the LCG just one position. So advancing just the LCG is a simple way to get a cheaper LXM jump function. And leaping backward by, say,  $2^{k/2}(2^n - 1)$  positions is equally easy, because one can precompute constants m' and a' such that  $\lambda \sigma.(m'\sigma + a') \mod 2^k$  will advance the LCG by  $2^{k/2}$  positions.

1030			size			Has	well			AF	ЗM	
1031		(i	n bits	5)	go	cc	cla	ng	g	сс	cla	ng
1032		т	а	out	inline r	noinline	inline 1	noinline	inline	noinline	inline 1	noinline
1033	L32X64	32	32	32	1.648	2.335	1.641	2.330	2.633	4.569	2.563	4.180
1034	L32XX64	32	32	32	1.562	2.326	1.747	2.365	2.636	4.550	2.620	4.107
1035	L32X128	32	32	32	1.605	2.575	1.574	2.504	2.912	5.249	2.682	4.735
1036	SplitMix	_	64	64	0.973	2.238	0.858	1.710	2.401	3.538	3.175	3.414
1037	L64X128	64	64	64	1.646	2.287	1.682	2.267	3.601	4.810	3.601	4.342
1038	L64XX128	64	64	64	1.559	2.498	1.747	2.274	3.601	4.832	3.602	4.359
1039	L64X256	64	64	64	1.627	2.502	1.712	2.475	3.601	5.660	3.601	5.182
1040	L128AX128	64	64	64	1.956	2.960	1.873	2.933	7.602	9.014	6.402	7.312
1041	L128BX128	64	128	64	1.886	2.748	1.867	2.764	7.602	9.219	6.402	7.404
1042	L128CX128	128	64	64	2.613	3.178	1.958	2.933	7.602	10.273	7.602	8.931
1043	L128DX128	128	128	64	2.613	2.933	1.967	2.931	7.602	10.947	7.602	9.005
1044	L128EX128	65	64	64	2.512	3.113	1.958	2.931	7.602	9.014	7.602	7.365
1045	L128FX128	65	128	64	2.511	2.798	1.968	2.819	7.602	8.499	7.602	7.417
1046	L128AX256	64	64	64	1.957	3.223	1.754	2.932	7.602	9.382	6.402	7.264
1047	L128BX256	64	128	64	1.848	2.932	1.811	2.931	7.602	9.374	6.402	7.366
1048	L128CX256	128	64	64	2.610	3.431	1.957	2.986	7.602	11.329	7.602	9.168
1049	L128DX256	128	128	64	2.620	3.178	1.968	3.174	7.602	10.607	7.602	9.178
1050	L128EX256	65	64	64	2.583	3.197	2.039	2.931	7.602	9.481	7.602	7.310
1051	L128FX256	65	128	64	2.582	3.009	1.969	2.982	7.602	8.528	7.602	7.290

Table 8. Comparative timings (all measurements in nanoseconds per word generated)

But the point of jump functions is usually to create multiple generators in such a way that their 1056 generated sequences will not overlap. We believe (but admit that we have not yet proved) that the 1057 additive parameter provides a very simple way to do that if the mixing function is good: just ensure 1058 that each instance has a different additive parameter. Choosing the additive value at random, as the 1059 split() method does), may do that with high probability if k is sufficiently larger than the number 1060 of instances. On the other hand, it is very easy for the splits() method to ensure that all the 1061 generators in a single generated stream have different additive parameters; this is even easier than 1062 the cheap strategy for jumping. Testing seems to confirm that this strategy is effective, and splitting 1063 is easier to use than jumping in applications structured to use recursive fork-join parallelism. 1064

# 10 RELATED WORK

Schaathun [2015] has recently surveyed a number of techniques for splittable pseudorandom gen-1067 erators. He traces the origin of the ideas to the 80's, and in particular to Warnock's work [Warnock 1068 1983] in particle physics, where splitting occurs when a particle being simulated spawns new 1069 particles. A few years later several studies proposed to use different additive constants of LCGs 1070 to perform splitting, generating a Lehmer tree, until Durst [1989] proved that such sequences are 1071 strictly correlated, as we discuss in Section 6.5.1. Notably, Schaathun concludes that the crypto-1072 graphic approach of Claessen and Pałka [2013], which uses cryptographic hashing on the splitting 1073 tree, is the safest and the only one providing some theoretical guarantees. Later, Steele, Lea, and 1074 Flood introduced SPLITMIX [2014, §7]; while they do not perform comparative measurements with 1075 Claessen and Pałka's approach, they conjecture that the latter should yield sequences with better 1076 statistical qualities than SPLITMIX, while SPLITMIX should be faster. 1077

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, Vol. 1, No. 1, Article . Publication date: April 2021.

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Also the combination of generators of different nature has a long history. A relatively recent video 1079 on YouTube [Losego 2016] has reverse-engineered the code used for random number generation by 1080 the well-known video game Super Mario World [Nintendo 1990], which was released on November 1081 21, 1990. The code merits study as an example of excellent engineering within a severely resource-1082 constrained computing environment (a Ricoh 5A22 CPU, closely related to the WDC 65C816), and 1083 it happens to be very closely related to the LXM algorithm. The generator produces two 8-bit bytes 1084 each time it is called; each byte is the result of one call to a subroutine. The subroutine implements 1085 1086 two subgenerators, each with one 8-bit byte of state, and the output of the subroutine is the bitwise XOR of the outputs s and t of the two subgenerators. One subgenerator is an LCG whose period 1087 is 256, and the other an XBG using an  $F_2$ -affine state update function whose period is 217, so the 1088 overall period of the subgenerator (viewed as a generator of bytes) is 55552. (As far as we can tell, 1089 the principal advantage of using an F2-affine state update function rather than a purely F2-linear 1090 function-either would have been equally easy to implement-is that the state of the PRNG can be 1091 reset by zeroing both state bytes.) The overall period of the main generator (viewed as a generator 1092 of pairs of bytes) is therefore 27776. The update computation for the two subgenerators is 1093

$$s \leftarrow 5 \times s + 1; t \leftarrow (t \ll 1) \oplus 1 \oplus ((t \oplus (t \ll 3)) \gg 7)$$

The spectral quality of the multiplier 5 is far from the best possible, but on a microprocessor with 1096 no multiply instruction, 5 is the fastest possible nontrivial multiplier that provides full period (the 1097 entire LCG update is five instructions). The period 217 for the xor-based subgenerator is not the 1098 best possible, but the update computation for a subgenerator of period 255 would take many more 1099 instructions; 217 is the longest period possible among xor-based subgenerators that use relatively 1100 few instructions (the entire update is eight instructions) and have odd period. Computing the bitwise 1101 XOR of the subgenerator outputs rather than the sum saves one instruction on a microprocessor 1102 that has no add instruction, only add-with-carry. The result is a random number generator that is 1103 small, fast, and adequate in quality for the application. 1104

Generators in Marsaglia and Zaman's KISS family [Marsaglia and Zaman 1993] combine three or four independent generator of different nature to improve the randomness of the output.

L'Ecuyer and Granger-Piché [2003] study combined generators with components from different families, focusing on combining one linear subgenerator with another subgenerator that may or may not be linear. They prove that, under appropriate conditions, combining an LFSR (which is one kind of XBG) with another generator will preserve equidistribution properties of the LFSR. They also test a number of combined generators and conclude that "combining two different types of linear generators, such as a LCG or MRG with a LFSR, seems to do as well as the linear-nonlinear combinations, at least from the empirical perspective."

The xorgens generator [Brent 2010] combines an  $F_2$ -linear generator using four xorshift operations with a Weyl generator. The author furthermore suggests subjecting the output of the Weyl generator to a simple mixing function  $\lambda \sigma. \sigma \oplus rotate(\sigma, \gamma)$  (for some constant  $\gamma \approx w/2$ ) before, rather than after, adding it to the output of the xorshift generator.

Recently a number of interacting online blogs and projects have reported discovering improved mixing functions, as well as improved tools and techniques for discovering and testing them [Ettinger 2019; Evensen 2018, 2019, 2020; Mulvey 2016; Wellons 2018, 2019]; we speculate that such mixers might provide useful improvements when used in LXM algorithms.

At the end of their paper, Steele, Lea, and Flood [2014] commented: "It would be a delightful outcome if, in the end, the best way to split off a new PRNG is indeed simply to 'pick one at random.'" Perhaps we have now achieved that: our testing suggests that if the arguments to the LXM constructor are

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themselves chosen uniformly at random—with no need to filter out any "weak values" other than
ensuring that the additive parameter a is odd and that the initial state of the XBG subgenerator
is nonzero—then the interleaved outputs of two or more generators constructed in this way will
pass the BigCrush test suite [L'Ecuyer and Simard 2007; Simard 2009] and also the PractRand test
suite [Doty-Humphrey 2011–2021] with extremely high probability.

The SPLITMIX algorithm used in JDK8 has 127 bits of state (of which 64 are updated per 64 bits generated) and uses 9 arithmetic operations per 64 bits generated [Steele Jr. et al. 2014]. The 64-bit LXM algorithm L64X128, which has a 64-bit LCG and xoroshiro128 as subgenerators, uses 255 bits of state (of which 192 are updated per 64 bits generated) and uses 17 arithmetic operations (or possibly 14, on architectures that allow operations on 32-bit halfwords of 64-bit registers) per 64 bits generated (see Figure 1). Our timing measurements confirm that on contemporary architectures and using popular compilers, the basic generate operation for L64X128 is somewhat slower than that for SPLITMIX, but never by more than a factor of 2. For applications in which it is desired to have a significantly smaller probability of statistical correlations among multiple generators being used by parallel tasks, especially when it is desirable to create new generator instances on the fly (for example, when forking new threads), L64X128 may be very attractive. This instance of LXM, and several others, will be provided in JDK17 later in 2021 as part of a new RandomGenerator API designed to make it easier for applications to use a variety of PRNG algorithms interchangeably. 

Work yet to be done includes (1) exploration of even better mixing functions, (2) exploration of different congruential components, such as Marsaglia's multiply-with-carry generators, and (3) even more thorough testing of (a) LXM generator combinations and (b) a simplified generator that consists only of an additive constant (or a Weyl generator), an XBG generator, a combining function, and a mixing function.

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#### 1275 A ADDITIONAL TEST DATA

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<sup>1276</sup> This material may appear in the final version of the paper if nothing more important displaces it.

1278	w	k	n	mixer	init	m	а	<i>s</i> <sub>0</sub>	$x_0$	*	N	0	1	2	3	4	5	6 7	Σ	$p_{worst}$
1279	64	64	128	none	jump	0	0	0	$X_8$	+	50	0	0	0	0	0	0	0 50	348	eps
1280	64	64	128	none	leap	0	0	0	$X_8$	+	50	0	0	0	0	0	0	0 50	342	eps
1281	64	64	128	starstar	jump	0	0	0	$X_8$	+	50	35	12	3					18	6.4E-6
1282	64	64	128	starstar	leap	0	0	0	$X_8$	+	50	35	13	2					18	2.8E-5
1283	64	64	256	none	jump	0	0	0	$X_8$	+	50	0	0	0	0	0	0	0 50	320	eps
1284	64	64	256	none	leap	0	0	0	$X_8$	+	50	0	0	0	0	0	0	0 50	323	eps
1285	64	64	256	starstar	jump	0	0	0	$X_8$	+	50	29	19	2					28	1.3E-5
1286	64	64	256	starstar	leap	0	0	0	$X_8$	+	50	32	15	3					24	3.8E-6
1287	40	0 c	omp	lete runs o	of Big(	Cru	ısł	1			То	tal	CP	U-t	hre	ead	tin	ne: 17	70 da	ys + 18:35:04
1288	Str	ear	m co	ounts used	$\{2^{\tilde{j}}\}$	0	$\leq$	j	$\leq 2$	4}									Mo	des used: u f
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Table 9. Test measurements for jumping and leaping, with and without starstar mixer

1292 Table 9 show the results of tests in which m, s, and a are all set to 0, which forces the output of the 1293 LCG always to be 0; this is a testing-framework trick that allows us to test just the combination of 1294 an XBG and a mixing function. This table confirms the report of Blackman and Vigna [2018, Table 1] 1295 that xoroshiro128 and xoshiro256 fail BigCrush systematically when no mixing function is used, 1296 but using even a simple mixing function such as starstar allows these generators to pass. Our 1297 results further show that using a simple mixing function allows these generators to pass BigCrush 1298 even when multiple streams are used. For these tests, multiple streams were initialized by starting 1299 with one instance of the generator and repeatedly advancing the state by jumping or leaping (that 1300 is, advancing the state around the state cycle by either  $2^{n/2}$  or  $2^{3n/4}$  positions).

1301 Tables 10 and 11 show results from LXM instances that use a 128-bit LCG, xoroshiro128 for 1302 the XBG, and either one of three mixers or none. Four different LCG variants are tested: 128A 1303 indicates a 64-bit multiplier (zero-extended to 128 bits on each use) and a 64-bit additive constant 1304 (zero-extended to 128 bits on each use); 128B indicates a 64-bit multiplier (zero-extended to 128 1305 bits on each use) and a 128-bit additive constant; 128C indicates a 128-bit multiplier and a 64-bit 1306 additive constant (zero-extended to 128 bits on each use); 128D indicates a 128-bit multiplier and 1307 a 128-bit additive constant. They are tested for stream counts 1, 2, 4, 8, 16,  $\dots$ ,  $2^{24}$  and also three 1308 other non-power-of-two stream counts, chosen arbitrarily. For each stream count, five different 1309 initialization procedures are tested. BigCrush results in failure only for the cases that use no mixing 1310 function and use skip, jump, or leap initialization (compare Table 2). 1311

TO DO: Tables of results from PractRand

1324	w	k	n	mixer	init	m	а	<i>s</i> <sub>0</sub>	$x_0$	*	N	0	1	2	3	4	5	6	7	Σ	$p_{worst}$
1325	64	128A	128	murmur64	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	60	19	5						33	6.3E-6
1326	64	128A	128	murmur64	tree2	$m_2$	$A_8$	$S_8$	$X_8$	+	84	62	17	4	1					28	8.6E-7
1327	64	128A	128	murmur64	skip	$\underline{m}_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	84	60	18	6						30	2.4E-6
1328	64	128A	128	murmur64	jump	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	62	13	9						23	4.4E-5
1329	64	128A	128	murmur64	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	55	25	4						32	1.8E-5
1330	64	128A	128	degski64	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	64	15	5						26	1.0E-5
1331	64	128A	128	degski64	tree2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	66	16	2						22	2.8E-5
1332	64	128A	128	degski64	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	66	17	1						18	9.3E-5
1333	64	128A	128	degski64	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	57	18	9						36	4.2E-6
1334	64	128A	128	degski64	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	61	21	2						25	4.0E-6
1335	64	128A	128	lea64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	63	17	4						26	5.1E-5
1336	64	128A	128	lea64	tree2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	61	18	5						28	1.1E-5
1337	64	128A	128	lea64	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	61	20	3						28	2.3E-6
1338	64	128A	128	lea64	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	56	25	3						41	3.8E-6
1339	64	128A	128	lea64	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	66	15	3						21	5.0E-5
1340	64	128A	128	none	same	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	65	17	1	1					23	9.8E-7
1341	64	128A	128	none	tree2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	56	25	3						34	1.6E-6
1342	64	128A	128	none	skip	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	5	1	0	0	0	0	0	78	6486	eps
1343	64	128A	128	none	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	30	14	4	0	0	0	0	36	127	eps
1344	64	128A	128	none	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	34	11	3	0	0	0	0	36	124	eps
1345	64	128B	128	murmur64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	60	21	3						27	6.2E-5
1346	64	128B	128	murmur64	tree2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	61	18	5						27	3.1E-5
1347	64	128B	128	murmur64	skip	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	64	19	1						22	1.0E-4
1348	64	128B	128	murmur64	jump	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	58	19	7						33	6.3E-6
1349	64	128B	128	murmur64	leap	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	81	54	21	6						31	2.8E-5
1350	64	128B	128	degski64	same	$m_2$	$A_8$	$S_8$	$X_8$	+	84	63	15	6						29	5.3E-6
1351	64	128B	128	degski64	tree2	$\underline{m}_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	84	61	20	3						27	3.4E-6
1352	64	128B	128	degski64	skip	$\underline{m}_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	84	64	17	3						20	1.6E-6
1353	64	128B	128	degski64	jump	$m_2$	$A_8$	$S_8$	$X_8$	+	84	62	17	5						33	2.3E-5
1354	64	128B	128	degski64	leap	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	81	65	11	5						21	1.1E-6
1355	64	128B	128	lea64	same	$m_2$	$A_8$	$S_8$	$X_8$	+	84	60	18	5	1					27	9.8E-7
1356	64	128B	128	lea64	tree2	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	64	16	3	1					22	3.4E-7
1357	64	128B	128	lea64	skip	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	65	16	3						22	8.7E-5
1358	64	128B	128	lea64	jump	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	61	20	3						28	2.0E-5
1359	64	128B	128	lea64	leap	$\underline{m}_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	78	57	17	4						31	7.0E-5
1360	64	128B	128	none	same	$\underline{m}_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	84	64	19	1						23	2.1E-5
1361	64	128B	128	none	tree2	$m_2$	$A_8$	$S_8$	$X_8$	+	84	60	17	7						26	2.5E-6
1362	64	128B	128	none	skip	$m_2$	$A_8$	$S_8$	$X_8$	+	84	3	2	1	0	0	0	0	78	6523	eps
1363	64	128B	128	none	jump	$m_2$	$A_8$	$S_8$	$X_8$	+	84	32	14	2	0	0	0	0	36	118	eps
1364	64	128B	128	none	leap	$m_2^2$	$A_8$	$S_8$	$X_8$	+	80	34	11	2	0	0	0	0	33	112	eps
1365	334	14 out	of 33	60 runs of	BigCrus	h w	ere	con	iple	ted	To	tal	CPL	J-th	ead	l tin	ne:	133	64 d	ays +	18:00:30
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1373	w	k	n	mixer	init	m	а	$s_0$	$x_0$	*	N	0	1	2	3	4	5	6	7	Σ	$p_{worst}$
1374	64	128C	128	murmur64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	55	25	4						31	2.9E-6
1375	64	128C	128	murmur64	tree 2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	57	23	4						33	3.4E-5
1376	64	128C	128	murmur64	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	63	16	5						24	2.8E-5
1377	64	128C	128	murmur64	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	63	17	4						27	2.7E-6
1378	64	128C	128	murmur64	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	74	57	16	1						21	1.0E-4
1379	64	128C	128	degski64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	52	26	6						35	4.9E-6
1380	64	128C	128	degski64	tree 2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	54	26	4						35	3.4E-5
1381	64	128C	128	degski64	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	62	18	4						27	1.8E-5
1382	64	128C	128	degski64	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	63	18	3						25	6.0E-5
1383	64	128C	128	degski64	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	73	42	26	5						38	3.3E-6
1384	64	128C	128	lea64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	63	18	3						23	1.0E-5
1385	64	128C	128	lea64	tree 2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	61	20	3						30	2.2E-6
1386	64	128C	128	lea64	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	65	17	2						20	7.5E-5
1387	64	128C	128	lea64	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	59	23	2						25	5.0E-6
1388	64	128C	128	lea64	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	73	55	16	2						19	1.6E-5
1389	64	128C	128	none	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	59	22	3						26	1.6E-5
1390	64	128C	128	none	tree 2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	56	27	1						29	4.8E-5
1391	64	128C	128	none	skip	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	4	2	0	0	0	0	0	78	6497	eps
1392	64	128C	128	none	jump	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	33	11	4	0	0	0	0	36	122	eps
1393	64	128C	128	none	leap	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	73	32	8	3	0	0	0	0	30	97	eps
1394	64	128D	128	murmur64	same	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	58	21	5						33	1.6E-5
1395	64	128D	128	murmur64	tree 2	$\underline{m}_2$	$A_8$	$S_8$	$X_8$	+	84	58	20	6						31	2.1E-5
1396	64	128D	128	murmur64	skip	$\underline{m}_{2}$	$A_8$	$S_8$	$X_8$	+	84	61	18	5						27	2.3E-6
1397	64	128D	128	murmur64	jump	$m_2$	$A_8$	$S_8$	$X_8$	+	84	63	15	6						26	1.1E-6
1398	64	128D	128	murmur64	leap	$m_2^2$	$A_8$	$S_8$	$X_8$	+	73	46	25	2						32	7.1E-5
1399	64	128D	128	degski64	same	$\overline{m_2}$	$A_8$	$S_8$	$X_8$	+	84	66	12	6						20	3.5E-5
1400	64	128D	128	degski64	tree 2	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	55	22	7						32	2.4E-6
1401	64	128D	128	degski64	skip	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	66	14	4						21	5.0E-6
1402	64	128D	128	degski64	jump	$m_2$	$A_8$	$S_8$	$X_8$	+	84	62	16	6						30	2.2E-5
1403	64	128D	128	degski64	leap	$m_2$	$A_8$	$S_8$	$X_8$	+	73	44	22	7						37	5.8E-6
1404	64	128D	128	lea64	same	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	59	20	5						31	2.3E-5
1405	64	128D	128	lea64	tree 2	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	61	19	3	1					25	2.4E-8
1406	64	128D	128	lea64	skip	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	56	23	5						34	3.7E-5
1407	64	128D	128	lea64	jump	$m_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	84	60	22	2						27	2.7E-5
1408	64	128D	128	lea64	leap	$m_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	73	48	23	2						28	7.5E-5
1409	64	128D	128	none	same	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	56	26	2						31	4.4E-6
1410	64	128D	128	none	tree 2	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	60	19	5						27	2.4E-5
1411	64	128D	128	none	skip	$m_{2}^{-2}$	$A_8$	$S_8$	$X_8$	+	84	5	1	0	0	0	0	0	78	6511	eps
1412	64	128D	128	none	jump	$m_2^2$	$A_8$	$S_8$	$X_8$	+	84	28	10	9	1	0	0	0	36	124	eps
1413	64	128D	128	none	leap	$m_{2}^{2}$	$A_8$	$S_8$	$X_8$	+	73	28	10	4	1	0	0	0	30	101	eps
1414	327	73 out	of 33	60 runs of	BigCrus	h w	ere	con	iple	ted	Т	`otal	I CP	U-tl	nrea	ıd ti	me	12	92	days +	0:39:24
1415	Str	eam co	ounts	s used: { $2^j$	$ 0 \leq j $	$\leq 24$	1}∪	1	900	547.	524	1288	30, 12	2582	2912	2 }		N	Лос	les use	ed: ufg
1416					Table	e 11.	Tes	t me	easu	rem	ents	for	gem	ini5	2C	,					
1417													5	_ •	-						
1418																					
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1422			Has	well			AR	ЗM	
1423		g	сс	cla	ing	g	cc	cla	ing
1424		inline	noinline	inline	noinline	inline	noinline	inline	noinline
1425	L32X64_gen32	1.648	2.335	1.641	2.330	2.633	4.569	2.563	4.180
1426	L32XX64_gen32	1.562	2.326	1.747	2.365	2.636	4.550	2.620	4.107
1427	L32X128_gen32	1.605	2.575	1.574	2.504	2.912	5.249	2.682	4.735
1428	L64X128_gen64	1.646	2.287	1.682	2.267	3.601	4.810	3.601	4.342
1429	L64XX128_gen64	1.559	2.498	1.747	2.274	3.601	4.832	3.602	4.359
1430	L64X256_gen64	1.627	2.502	1.712	2.475	3.601	5.660	3.601	5.182
1431	L128AX128_gen64	1.956	2.960	1.873	2.933	7.602	9.014	6.402	7.312
1432	L128BX128_gen64	1.886	2.748	1.867	2.764	7.602	9.219	6.402	7.404
1433	L128CX128_gen64	2.613	3.178	1.958	2.933	7.602	10.273	7.602	8.931
1434	L128DX128_gen64	2.613	2.933	1.967	2.931	7.602	10.947	7.602	9.005
1435	L128AX256_gen64	1.957	3.223	1.754	2.932	7.602	9.382	6.402	7.264
1436	L128BX256_gen64	1.848	2.932	1.811	2.931	7.602	9.374	6.402	7.366
1437	L128CX256_gen64	2.610	3.431	1.957	2.986	7.602	11.329	7.602	9.168
1438	L128DX256_gen64	2.620	3.178	1.968	3.174	7.602	10.607	7.602	9.178
1439	L128EX128_gen64	2.512	3.113	1.958	2.931	7.602	9.014	7.602	7.365
1440	L128FX128_gen64	2.511	2.798	1.968	2.819	7.602	8.499	7.602	7.417
1441	L128EX256_gen64	2.583	3.197	2.039	2.931	7.602	9.481	7.602	7.310
1442	L128FX256_gen64	2.582	3.009	1.969	2.982	7.602	8.528	7.602	7.290
1443	SplitMix_gen64	0.973	2.238	0.858	1.710	2.401	3.538	3.175	3.414
1444	Table 12. Co	omparative	e timings (a	ll measure	ements in n	anosecono	ls per word	generated	d)
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