

Merrily We Roll Along: Some Aspects of ?

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1. Abstract.

We present an efficient method for determining the number of invocations of ? given the value of $\square RL$, and solving the inverse problem. A full implementation is given for the random-number generator in *APL360* and its descendants.

2. Introduction.

The *APL* function ? is a pseudo-random number generator. The numbers generated by ? depend on both the argument(s) to the function and the system variable $\square RL$, the random link.

Suppose you are running a program that uses random numbers (for example, a simulation of the length of queues at the post office, where customers enter at random times). You execute the program, but interrupt it before the simulation is complete. Now you'd like to know how far the simulation proceeded; since each time ? is used, a new random link is generated, it is possible to determine the number of invocations of ? by looking at $\square RL$.

Similarly, you might want to know what value should be assigned to $\square RL$ to get the effect of having executed ? a given number of times; for example, to run the third simulation in a sequence without having to rerun simulations one and two.

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Recent number-theoretic results permit these questions to be answered in a reasonable length of time. We will solve two problems:

(a) Given k , compute the value of $\square RL$ after ? has been executed k times.

(b) Given $\square RL$, compute the number of times that ? has been invoked. Since the random number generators discussed are periodic with period P , we can answer this question only up to a multiple of P .

In order to facilitate exposition, we will use both conventional mathematical notation and *APL* notation. Direct definition is used where the form of functions being discussed is appropriate. For a program to process direct definitions, see [6].

Following McDonnell [13], we will use the symbols \vee and \wedge to represent gcd and lcm, respectively. Index origin 1 is assumed throughout.

No attempt will be made to rate the "quality" of the random number generators being discussed. It may be worthwhile to note, however, that the generator commonly in use may, in fact, be inadequate. See, for example, [3] or [5].

3. The Linear Congruential Method for Pseudo-Random Number Generation.

The algorithm for ? used in *APL360* and its descendants, including *APLSV*, *APL\CMS*, *VS APL*, *APL*PLUS*, and *SHARP APL*, generates a new random link from the old one by

$$\square RL \leftarrow 2147483647 | 16807 \times \square RL \quad (1)$$

See McDonnell [14]. Note that $2147483647 = 2^{31} - 1$, a prime, and $16807 = 7^5$. The default for $\square RL$ in a clear workspace is 16807. In the systems mentioned above, equation (1) is performed once for each use of ? on a

scalar; for arguments which require more than one random number to be generated, (1) is executed an appropriate number of times. In addition, (1) is executed twice if the right argument is larger than 2^*31 . We call the execution of (1) an invocation of ?; hence ?1 2 3 4 counts as four invocations.

The APL\360 method is a particular instance of a more general technique usually called the linear congruential method. In this technique, we start with an initial seed X_0 , and generate new ones by

$$X_{n+1} = aX_n + c \pmod{M}. \quad (2)$$

Here M is called the modulus, a is called the multiplier, and c is called the increment. See Knuth [8]. The notation \pmod{M} means that arithmetic is done modulo M ; the reader whose elementary number theory is a little rusty should at this point read through Appendix I.

All of the APL systems that the author has seen use the linear congruential method to generate the values of $\square RL$. Table 1 gives a brief summary of the parameters for some commonly used systems.

Where used	a	c	X_0	M	Reference
APL/360 et al.	16807	0	16807	$2^{31} - 1$	[11]
Waterloo microAPL	1001	0	345	32749	[24]
DG AOS/VS APL	16807	273905815	57794127	2^{32}	[16]
APL*MYRIADE	23813	0	1	32749	[22]
Burroughs APL/700	152587890725	116177073375	131131704506	2^{39}	[15 17]
DEC APLSF	30517578125	7261067085	0	2^{36}	[7]
D. H. Lehmer	14^{29}	0	--	$2^{31} - 1$	[12]
A. Rotenberg	129	1	--	2^{35}	[23]
R. R. Coveyou	5^3	0	--	2^{13}	[10]

Table 1: Parameters for Some Common Pseudo-Random Number Generators

We will now solve the first of our two problems for the general linear congruential scheme. Iteration of equation (2) gives

$$X_{n+k} = a^k X_n + c(1 + a + \dots + a^{k-1}) \pmod{M}. \quad (3)$$

In order to answer the first of our two questions, we must

be able to calculate the two quantities

$$a^k X_0 \pmod{M} \quad (4)$$

and

$$c(1 + a + a^2 + \dots + a^{k-1}) \pmod{M} \quad (5)$$

Since the value of k may, in general, be very large, we cannot use simple iteration; such a method would require time proportional to k . The quantity in equation (4) is amenable to the so-called "binary method". Since this method may not be familiar in the general form we will use later, we pause to sketch it here.

Sometimes a function $f(n)$ will be defined in terms of $f(n-1)$. To compute $f(32)$, for example, we must first compute $f(31), f(30), \dots, f(1)$. If, however, it is possible to quickly compute $f(2n)$ in terms of $f(n)$, we can compute $f(32)$ in only 5 steps:

$$f(1) \rightarrow f(2) \rightarrow f(4) \rightarrow f(8) \rightarrow f(16) \rightarrow f(32)$$

We call this sort of idea a binary scheme. Suppose G is a dyadic function such that

$$\alpha G \omega + 1 \longleftrightarrow \alpha \text{ INCRE } \alpha G \omega$$

$$\alpha G 2\omega \longleftrightarrow \text{DOUBLE } \alpha G \omega$$

$$\alpha G 0 \longleftrightarrow \text{IDENT } \alpha$$

Then the function BIN computes $\alpha G \omega$ in time proportional to $\log(\omega)$.

```

V Z←X BIN N
[1]  R GENERAL BINARY SCHEME
[2]  →((N=0),1=2|N)/LO,L1
[3]  Z←DOUBLE X BIN N÷2
[4]  →0
[5]  LO:Z←IDENT·X
[6]  →0
[7]  L1:Z←X INCRE X BIN N-1
V

```

For example, if the definitions of *IDENT*, *INCRE*, and *DOUBLE* are

```

IDENT : (11+ρω)∘.=11+ρω
INCRE : α+.×ω
DOUBLE: ω+.×ω

```

then $M BIN N$ computes the N -th power of the matrix M .

```

□+M+2 2ρ0 1 1 1
0 1
1 1
M BIN 10
34 55
55 89
M BIN 29
317811 514229
514229 832040

```

It is now clear how to compute the quantity in equation (4) quickly. We could use the following definitions, where M is a global variable.

```
IDENT : M|1
INCRE : M|a*ω
DOUBLE: M|ω*ω
```

Here $X \text{ BIN } N$ computes $M|X*N$.

It is a little harder to compute the quantity in (5) efficiently.

[Knuth [8] replaces the polynomial $1 + a + a^2 + \dots + a^{k-1}$ by the expression $\frac{a^k - 1}{a - 1}$, which, unfortunately, is expensive to compute when k is large. And we cannot replace the numerator and denominator by their values (mod M) when $a - 1$ has a factor in common with M , since then $a - 1$ does not have a multiplicative inverse (mod M).]

We now sketch an efficient way to calculate both

$$a^k \pmod{M}$$

and

$$1 + a + a^2 + \dots + a^{k-1} \pmod{M}$$

simultaneously.

We will compute with pairs of numbers,

$$(f(n), g(n)) = (a^n, 1 + a + a^2 + \dots + a^{n-1});$$

all values are considered (mod M). Then we find

$$f(0) = 1; \quad g(0) = 0$$

$$f(n+1) = a^{n+1} = a \cdot a^n = a \cdot f(n)$$

$$g(n+1) = 1 + a + a^2 + \dots + a^n = 1 + a \cdot g(n)$$

$$f(2n) = a^{2n} = (a^n)^2 = f(n)^2$$

$$g(2n) = 1 + a + a^2 + \dots + a^{2n-1} \\ = g(n) + f(n)g(n)$$

These equations reduce the problem to a simple application of the binary scheme.

```
IDENT : M| 1 0
INCRE : M| 0 1+a*ω
DOUBLE: M| (ω[1]*2), ω[2]*1+ω[1]
```

Now it is easy to compute X_k given X_0 , a , c , and M as global variables:

```
LINCON: M|(X0,C)+.*A BIN ω
```

The function *LINCON* takes as its right argument the number of invocations of \square , and returns the proper value of $\square RL$. For example, suppose $X_0 = 73$, $a = 371$, $c = 995$, and $M = 1024$. Then we find

```
LINCON 0
73
LINCON 100
49
LINCON 1000
985
```

Unfortunately, it is possible for this method to give incorrect answers in practice; this occurs when M^2 is so large that it is not exactly representable in the word size of the machine. We must then use an extended precision arithmetic package. In Appendix II, we give the functions to solve the first problem for the *APL*360-derived pseudo-random number generator. The function *RLAI* returns, for its non-negative integer right argument K , what $\square RL$ would be after K invocations of \square . For example,

```
□RL
16807
0ρ?2000ρ1

□RL
1625538587
RLAI 2000
1625538587
```

4. The Second Problem.

Finding k so that k invocations of \square result in some chosen value of $\square RL$ is a much harder problem, as we will see below.

Suppose in equation (3) above we have been given X_k , X_0 , a , c , and M ; we wish to find k . Then from

$$X_k =$$

$$a^k X_0 + c(1 + a + \dots + a^{k-1}) \pmod{M} \quad (6)$$

we multiply both sides by $(a-1)$ and add c to get

$$(a-1)X_k + c = a^k((a-1)X_0 + c) \pmod{M} \quad (7)$$

If we assume that $X_1 \not\equiv X_0 \pmod{p}$ for all primes p that divide M , then

$$X_1 - X_0 \not\equiv 0 \pmod{p}$$

$$aX_0 + c - X_0 \not\equiv 0 \pmod{p}$$

$$(a-1)X_0 + c \not\equiv 0 \pmod{p},$$

and so $(a-1)X_0 + c$ is invertible (mod M), since it is invertible for all primes p dividing M .

We see that the two sides of equation (11) coincide for $c = 3$, $d = 2$. Hence $k = 5c + d = 17$.

To use this method in general, we write the exponent k in the form

$$q \left\lfloor \sqrt{p} \right\rfloor + d,$$

create two lists like those in Table 2, and search for an element common to both lists. If your APL system has implemented dyadic iota efficiently (see, for example, Berneky [2]), this search can be done in time proportional to $\sqrt{p} \log p$; unfortunately, many APL systems use a simple search procedure that takes too much time when p is large. We present a solution that uses the upgrade and downgrade primitives, and hence requires time proportional to $\sqrt{p} \log p$.

The function *INDEX* below takes a left argument that is a prime number, p . The right argument is a two element vector; the first element is a generator, g ; the second is a number r such that $1 \leq r < p$. The result is $\text{ind}_g r$.

```

V Z+P INDEX GR;B;D;S;I;T;G;R
[1] G+GR[1]
[2] R+GR[2]
[3] T+[P*0.5
[4] I+~1+~T
[5] B+(TρG) POW(I×T) MOD P
[6] D+P|R×(TρINV G,P) POW I MOD P
[7] S+B FM D
[8] Z+(P-1)|T1~1+S,D\B[S]
V
23 INDEX 11 14
17

```

Shank's method works well when p is smaller than 10^7 or so; unfortunately, it is too slow for the case we are most interested in: where $p = 2^{31} - 1$.

We turn to another method of index-finding first discussed by Pohlig and Hellman [20]. Their method requires a table of length q for every prime q dividing $p-1$; hence it is suitable only when $p-1$ has all small prime factors. Luckily for us, the factorization of $2^{31} - 2$ is

$$2^{31} - 2 = 2 \cdot 3^2 \cdot 7 \cdot 11 \cdot 31 \cdot 151 \cdot 331$$

and the factors are small enough to make the computation feasible.

The Pohlig-Hellman method for solving equation (10) is to compute the value of k modulo each prime power factor dividing $p-1$; then the exponent k is reconstructed via the Chinese Remainder Theorem. We precompute a table holding the values

$$1; g^{\frac{p-1}{q}}, g^{2\frac{p-1}{q}}, \dots, g^{(q-1)\frac{p-1}{q}}; \quad (12)$$

these are the q -th roots of unity. If

$$g^k = r \pmod{p}$$

then, by raising both sides to the $\frac{p-1}{q}$ power, we find

$$g^{\frac{k(p-1)}{q}} = r^{\frac{p-1}{q}} \pmod{p}$$

and so $r^{\frac{p-1}{q}}$ is one of the numbers in (12). We can find the corresponding value of k by a simple table lookup. This gives $k \pmod{q}$; we do this for each q dividing $p-1$. See [20].

There is another problem in the implementation of the Pohlig-Hellman technique for $p = 2^{31} - 1$: p^2 cannot be exactly represented in System/360 architecture. Therefore, we must resort to extended-precision arithmetic. The most costly operation is reducing an extended-precision value \pmod{p} ; luckily, however, for $p = 2^{31} - 1$, there is an easy method: If we write the number in base 2^{31} , then $x \pmod{2^{31} - 1}$ is just the sum of the digits of x . This is an easily-proved generalization of the well-known technique called "casting out nines". If we choose our base of representation to be a small power of two, say 2^{20} , then it is easy to convert the number to base 2^{31} for computation of the remainder $\pmod{2^{31} - 1}$.

The function *PHIF* (Pohlig-Hellman index-finding) uses the above techniques to compute the index of its right argument. It requires the use of auxiliary tables and constants which can be precomputed once and stored. These variables are computed by the function *SETUP*. The function *NIQ* (number of invocations of ?) takes a right argument which is a purported value of $\square RL$, and returns the least number of invocations of ? needed to get that value. For example:

```

□RL
16807
0ρ?2000ρ1

□RL
1625538587
2000
NIQ □RL

```

The function *NIQ* takes about 5 seconds of CPU time to execute on an IBM 4341. The amount of time is independent of its right argument. *NIQ* does better than simple search if the number of invocations of ? is greater than about 6000.

See Appendix II for definitions.

In closing, it may be of some interest to note that Plumstead [19] has shown how to deduce the values of a , c , and M in equation (2), given only the first few values of X_i .

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Appendix I

Some Number-Theoretic Functions

1. Multiplicative inverses (mod N).

Given two relatively prime numbers A and N , a well-known theorem states that it is possible to find B such that $1 = N \mid A \times B$. This integer B is called the (multiplicative) inverse of $A \pmod{N}$.

One quick way to find the inverse of $A \pmod{N}$ is to use **continued fractions**. Continued fractions are a subject in themselves and we do not have space here to go into the theory in detail. The interested reader is referred to [4] and [18].

The function *INV* takes a two element vector X as its right argument; the result is the inverse of $X[1] \pmod{X[2]}$. It is assumed that $1 = \vee/X$.

```

INV: ω[2] | (¯1+ρT) × (FC2 T+CP ω)[2:1]
FC2: (FC2 ¯1+ω) × 2 2ρ0 1 1, ¯1+ω : 0=ρω : 2 2ρ0 1 1 0
CP: (1+ω), CP | \φω : 0=¯1+ω : 1 0
    
```

2. The Chinese Remainder Theorem.

This theorem states that the system of equations

$$x = a_1 \pmod{M_1}$$

$$x = a_2 \pmod{M_2}$$

has a unique solution $0 \leq x < M_1 M_2$ if M_1 and M_2 are relatively prime.

One way to find this solution is to compute b_1 and b_2 such that

$$b_1 = 1 \pmod{M_1}, \quad b_2 = 0 \pmod{M_1}$$

$$b_1 = 0 \pmod{M_2}, \quad b_2 = 1 \pmod{M_2}$$

Then x is given by

$$x = a_1 b_1 + a_2 b_2 \pmod{M_1 M_2}.$$

In fact we can take $b_1 = M_2 c_2$, $b_2 = M_1 c_1$, where c_2 is

Appendix II

Function Listings

```

NIQ: (P-1)|(PHIP ω)-1
RLAI: B1(0,G) TOTHE ω+1
TI: MOD231 CAR +/0 ^10(3+α).×ω
MOD: (,α), [1.5] ω

V SETUP;K
[1] * EXECUTE ONCE TO SET UP CONSTANTS AND TABLES
[2] B+1048576 * BASE OF COMPUTATION = 2*20
[3] P+2147483647 * (2*31)-1
[4] C+16807 * THE GENERATOR
[5] F+ 2 7 9 11 31 151 331 * PRIME POWER FACTORS OF P-1
[6] C+1 0 CRT' APPLY F,[1.5] F*.*(17)*.×17
[7] K+1
[8] L1:
[9] z'V',(VF[K]),'+MTAB F[K]'
[10] →((PF)≥K+1)/L1
V
V Z+Y TOTHE N
[1] Z+ 0 1
[2] →(N=0)/0
[3] L1:→(0=1|N+N+2)/L0
[4] Z+Y TI Z
[5] →(0=N+|N)/0
[6] L0:Y+Y TI Y
[7] →L1
V
V Z+MOD231 V;T;S
[1] T+,Q(20P2)TV
[2] S+[(PT)+31
[3] Z+(2PB)TP+21Q(S,31)P(-S*31)+T
V
V Z+CAR V
[1] Z+(0,B|V)+(LV+B),0
[2] L0:
[3] →(A/B>Z)/0
[4] Z+(B|Z)+L(1+Z,0)+B
[5] →L0
V
V Z+PHIP A;M
[1] * POHLIC-HELLMAN INDEX-FINDING FOR <A>
[2] A+(2PB)TA
[3] M+*A YLOC' APPLY F
[4] Z+(P-1)|M+.×C
V
V Z+F APPLY X
[1] Z+10
[2] K+1
[3] L0:
[4] →(K>1+PX)/0
[5] Z+Z,2F,' X[K],((~1+PPX)P','),'
[6] K+K+1
[7] →L0
V
V Z+MTAB Q;R;T
[1] R+T+(0,G) TOTHE(P-1)+Q
[2] Z+.1
[3] L0:
[4] →(Q=ρZ)/0
[5] Z+Z,B1R
[6] R+R TI T
[7] →L0
V
V Z+A FM B;E;F;G
[1] * FIND MATCH
[2] * <A> AND <B> ARE VECTORS WITH AT LEAST
[3] * ONE ELEMENT IN COMMON; RESULT IS THE INDEX
[4] * INTO <A> OF A COMMON ELEMENT
[5] E+AA,B
[6] F+ΦVA,B
[7] G+(E*F)/1PB
[8] Z+|/E[G]
V
V Z+X ILOC Y;T
[1] T+B1X TOTHE(P-1)+Y
[2] Z+(z'V',(VY),',T')-1
V

```

the inverse of $M_2 \pmod{M_1}$ and c_1 is the inverse of $M_1 \pmod{M_2}$.

The function *CRT* is defined such that

$$M|A \text{ CRT } M \longleftrightarrow A$$

for two-element integer vectors A and M with $1 = \vee/M$.

$$CRT: (\times/\omega) | \alpha +. \times (\phi\omega) \times (INV \phi\omega), INV \omega$$

3. Primitive Roots

A primitive root, or generator, for an odd prime p is a number g such that the $p - 1$ numbers

$$g, g^2, \dots, g^{p-1}$$

form a permutation of $1, 2, \dots, p-1$. Every prime has at least one primitive root [4].

Given the factorization of $p - 1$, it is easy to determine if a given g is a primitive root: we just check to see that

$$g^{\frac{p-1}{q}} \not\equiv 1 \pmod{p}$$

for all primes q dividing $p - 1$. This is implemented in the function *IPR*. The left argument is a 2-column matrix F containing the factorization of $P - 1$ in canonical form; the first column contains distinct primes and the second column contains exponents. The right argument G is a purported generator. The result is 1 if G is a primitive root; 0 otherwise.

$$IPR: A/1*((1+PA)PW) POW (T+a[;1]) MOD 1+T+a[;1]*.×a[;2]$$

We can find a generator quickly simply testing 2, 3, 4, ... in order. This is done with the function α *FPR* ω , which finds the first primitive root of the odd prime α greater than or equal to ω .

$$FPR: \omega : -\alpha \text{ IPR } \omega : \alpha \text{ FPR } \omega+1$$