

Random Number Generation in C++0X: A Comprehensive Proposal, version 2

Document number: WG21/N2032= J16/06-0102
Date: 2006-06-22
Revises: WG21/N1932 = J16/06-0002
Project: Programming Language C++
Reference: ISO/IEC IS 14882:2003(E)
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This document revises [N1932](#) = Brown, *et al.*: **Random Number Generation in C++0X: A Comprehensive Proposal**. It incorporates all known corrections to that paper's language and typography, including all emendations requested by the Library Working Group during its Berlin meeting (3–7 April, 2006). and also adopts the context of [N2009](#) = Becker: **Working Draft, Standard for Programming Language C++**. Changes in wording from the previous version of this paper are indicated as either **added** or **deleted** text. For brevity, we have indicated in a few places that text has been ~~{moved from here, unchanged}~~. Minor editorial adjustments in punctuation are not specially formatted.

In a separate document, [N2033](#) = Brown, *et al.*: **Proposal to Consolidate the Subtract-with-Carry Engines**, we propose to unify the random number engines `subtract_with_carry_engine<>` and `subtract_with_carry_01_engine<>`. We do so because of these engines' inherently close relationship: they employ the identical transition algorithm as well as the identical generation algorithm. In our opinion, these engines' separation was a historical accident based solely on the types (integer- versus real-valued) of the values each was designed to return. We believe it is unnecessary to provide two separate engines whose details are near-identical, and wonder whether it was ever particularly useful to do so.

We would like to acknowledge the Fermi National Accelerator Laboratory's Computing Division, sponsors of our participation in the C++ standards effort, for its support.

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26 Numerics library

[lib.numerics]

26.4 Random number generation

[lib.random.numbers]

- 1 This subclause defines a facility for generating (pseudo-)random numbers.
- 2 Four categories of entities are described: *uniform random number generators*, *random number engines*, *random number engine adaptors*, and *random number distributions*. These categorizations are applicable to types that satisfy the corresponding requirements, to objects instantiated from such types, and to templates producing such types when instantiated. [Note: These entities are specified in such a way as to permit the binding of any uniform random number generator object *e* as the argument to any random number distribution object *d*, thus producing a zero-argument function object such as given by `std::tr1::bind(d, e)`. — end note]
- 3 Each of the entities specified via this subclause has an associated arithmetic type [basic.fundamental] identified as `result_type`. With *T* as the `result_type` thus associated with such an entity, that entity is characterized
 - a) as *boolean* or equivalently as *boolean-valued*, if *T* is `bool`;
 - b) otherwise as *integral* or equivalently as *integer-valued*, if `numeric_limits<T>::is_integer` is `true`;
 - c) otherwise as *floating* or equivalently as *real-valued*.

If integer-valued, an entity may optionally be further characterized as *signed* or *unsigned*, according to *T*.

- 4 Unless otherwise specified, all descriptions of calculations in this subclause use mathematical real numbers.
- 5 Throughout this subclause, the operators `bitand`, `bitor`, and `xor` denote the respective conventional bitwise operations. Further,
 - a) the operator `rshift` denotes a bitwise right shift with zero-valued bits appearing in the high bits of the result, and
 - b) the operator `lshiftw` denotes a bitwise left shift with zero-valued bits appearing in the low bits of the result, and ~~which~~whose result is always taken modulo 2^w .

26.4.1 Requirements

[lib.rand.req]

26.4.1.1 General requirements

[lib.rand.req.gen1]

- 1 The effect of instantiating a template
 - a) that has a template type parameter named `UniformRandomNumberGenerator` is undefined unless ~~that type~~the **corresponding template argument** satisfies the requirements of uniform random number generator [26.4.1.2].

- b) that has a template type parameter named `Engine` is undefined unless ~~that type~~ the corresponding template argument satisfies the requirements of uniform random number engine [26.4.1.3].
 - c) that has a template type parameter named `RealType` is undefined unless ~~that type~~ the corresponding template argument is one of `float`, `double`, or `long double`.
 - d) that has a template type parameter named `IntType` is undefined unless ~~that type~~ the corresponding template argument is one of `short`, `int`, `long`, `unsigned short`, `unsigned int`, or `unsigned long`.¹⁾
 - e) that has a template type parameter named `UIntType` is undefined unless ~~that type~~ the corresponding template argument is one of `unsigned short`, `unsigned int`, or `unsigned long`.²⁾
- 2 All members declared `static const` in any of the following class templates shall be defined in such a way that they are usable as integral constant expressions.

26.4.1.2 Uniform random number generator requirements

[lib.rand.req.urng]

- 1 A class `X` satisfies the requirements of a uniform random number generator if the expressions shown in table 1 are valid and have the indicated semantics. In that table,
- a) `T` is the type named by `X`'s associated `result_type`, and
 - b) `u` is a value of `X`.

Table 1: Uniform random number generator requirements

expression	return type	pre/post-condition	complexity
<code>X::result_type</code>	<code>T</code>	<code>T</code> is an arithmetic type [basic.fundamental] other than <code>bool</code> .	compile-time
<code>u()</code>	<code>T</code>	If <code>X</code> is integral, returns a value in the closed interval <code>[X::min, X::max]</code> ; otherwise, returns a value in the open interval <code>(0, 1)</code> .	amortized constant
<code>X::min</code>	<code>T</code> , if <code>X</code> is integral; otherwise <code>int</code> .	If <code>X</code> is integral, denotes the least value potentially returned by <code>operator()</code> ; otherwise denotes 0.	compile-time
<code>X::max</code>	<code>T</code> , if <code>X</code> is integral; otherwise <code>int</code> .	If <code>X</code> is integral, denotes the greatest value potentially returned by <code>operator()</code> ; otherwise denotes 1.	compile-time

26.4.1.3 Random number engine requirements

[lib.rand.req.eng]

- 1 A class `X` that `X` satisfies the requirements of a uniform random number generator [26.4.1.2] also satisfies the requirements

¹⁾ It is intended that this list be augmented with `long long` and `unsigned long long` if and when these types are incorporated into the Working Paper.

²⁾ It is intended that this list be augmented with `unsigned long long` if and when this type is incorporated into the Working Paper.

of a random number engine if the expressions shown in table 2 are valid and have the indicated semantics, and if X also satisfies all other requirements of this section 26.4.1.3. In that table and throughout this section 26.4.1.3,

- a) T is the type named by X 's associated `result_type`;
- b) t is a value of T ;
- c) u is a value of X , v is an lvalue of X , x and y are (possibly `const`) values of X ;
- d) s is a value of integral type;
- e) g is an lvalue, of a type other than X , that defines a zero-argument function object returning values of type `unsigned long`;
- f) os is an lvalue of the type of some class template specialization `basic_ostream<charT, traits>`; and
- g) is is an lvalue of the type of some class template specialization `basic_istream<charT, traits>`;

where `charT` and `traits` are constrained according to `[lib.strings]` and `[lib.input.output]`.

- 2 A random number engine **object** x has at any given time a state x_i for some integer $i \geq 0$. Upon **successful instantiation**, a random number engine x has an initial state x_0 . An engine's state may be established by invoking its constructor, seed member function, `operator=`, or a suitable `operator>>`.
- 3 The specification of each random number engine defines the size of its state in multiples of the size of its `result_type`, given as an integral constant expression. The specification of each random number engine also defines
 - a) the *transition algorithm* TA by which the engine's state x_i is advanced to its *successor state* x_{i+1} , and
 - b) the *generation algorithm* GA by which an engine's state is mapped to a value of type `result_type`.

Table 2: Random number engine requirements

expression	return type	pre/post-condition	complexity
$X()$	—	Creates an engine with the same initial state as all other default-constructed engines of type X .	$\mathcal{O}(\text{size of state})$
$X(s)$	—	Creates an engine with initial state determined by <code>static_cast<unsigned long>(s)</code> .	$\mathcal{O}(\text{size of state})$
$X(g)$	—	Creates an engine with initial state determined by the results of successive invocations of g . Throws what and when g throws.	$\mathcal{O}(\text{size of state})$
<code>u.seed()</code>	<code>void</code>	post: <code>u == X()</code>	same as $X()$
<code>u.seed(s)</code>	<code>void</code>	post: <code>u == X(s)</code>	same as $X(s)$

expression	return type	pre/post-condition	complexity
<code>u.seed(g)</code>	void	post: If <code>g</code> does not throw, <code>u == X(g)u == v</code> , where the state of <code>v</code> is as if constructed by <code>X(g)</code> . Otherwise, the exception is rethrown and the engine's state is deemed invalid. Thereafter, further use of <code>u</code> is undefined except for destruction or invoking a function that establishes a valid state.	same as <code>X(g)</code>
<code>u()</code>	T	Sets the state to $u_{i+1} = TA(u_i)$ and returns $GA(u_i)$.	amortized constant
<code>x == y</code>	bool	With S_x and S_y as the infinite sequences of values that would be generated by repeated calls to <code>x()</code> and <code>y()</code> , respectively, returns true if $S_x = S_y$; returns false otherwise.	$\mathcal{O}(\text{size of state})$
<code>x != y</code>	bool	<code>!(x == y)</code>	$\mathcal{O}(\text{size of state})$
<code>os << x</code>	reference to the type of <code>os</code>	With <code>os.fmtflags</code> set to <code>ios_base::dec ios_base::fixed ios_base::left</code> and the fill character set to the space character, writes to <code>os</code> the textual representation of <code>x</code> 's current state. In the output, adjacent numbers are separated by one or more space characters. post: The <code>os.fmtflags</code> and fill character are unchanged.	$\mathcal{O}(\text{size of state})$
<code>is >> v</code>	reference to the type of <code>is</code>	Sets <code>v</code> 's state as determined by reading its textual representation from <code>is</code> . If bad input is encountered, ensures that <code>v</code> 's state is unchanged by the operation and calls <code>is.setstate(ios::failbit)</code> (which may throw <code>ios::failure [lib.iostate.flags]</code>). pre: The textual representation was previously written using an <code>os</code> whose imbued locale and whose type's template specialization arguments <code>charT</code> and <code>traits</code> were the same as those of <code>is</code> . post: The <code>is.fmtflags</code> are unchanged.	$\mathcal{O}(\text{size of state})$

- 4 X shall satisfy the requirements of uniform random number generator [26.4.1.2] as well as of CopyConstructible [lib.copyconstructible] and of Assignable [lib.container.requirements]. Copy construction and assignment shall each be of complexity $\mathcal{O}(\text{size of state})$.
- 5 If Gen is an arithmetic type [basic.fundamental], constructors instantiated from `template <class Gen> X(Gen& g)` as well as member functions instantiated from `template <class Gen> void seed(Gen& g)` shall have the same effect as `X(static_cast<Gen>(g))`. [Note: The cast makes g an rvalue, unsuitable for binding to a reference, to ensure that overload resolution will select the version of seed that takes a single integer argument instead of the version that takes a reference to a function object. — end note]
- 6 If a textual representation written via `os << x` was subsequently read via `is >> v`, then `x == v` provided that there have been no intervening invocations of `x` or of `v`.

26.4.1.4 Random number engine adaptor requirements

[lib.rand.req.adapt]

- 1 A random number engine adaptor is a random number engine that takes values produced by some other random number engine or engines, and applies an algorithm to those values in order to deliver a sequence of values with different randomness properties. Engines adapted in this way are termed *base engines* in this context. The terms *unary*, *binary*, and so on, may be used to characterize an adaptor depending on the number n of base engines that adaptor utilizes.
- 2 A class X satisfies the requirements of a random number engine adaptor if the expressions shown in table 3 are valid and have the indicated semantics, and if X and its associated types also satisfies all other requirements of this section 26.4.1.4. In that table and throughout this section,
 - a) B_i is the type of the i^{th} of X's base engines, $1 \leq i \leq n$; and
 - b) b_i is a value of B_i .

If X is unary, i is omitted and understood to be 1.

Table 3: Random number engine adaptor requirements

expression	return type	pre/post-condition	complexity
<code>X::basei_type</code>	B_i	—	compile time
<code>X::basei()</code>	<code>const Bi&</code>	Returns a reference to b_i .	constant

- 3 X shall satisfy the requirements of random number engine [26.4.1.3], subject to the following ~~interpretations of those requirements~~:
 - a) The base engines of X are arranged in an arbitrary but fixed order, and, unless otherwise specified, that order is consistently used whenever functions are applied to those base engines in turn.
 - b) The complexity of each function is at most the sum of the complexities of the corresponding functions applied to each base engine.
 - c) The state of X includes the state of each of its base engines. The size of X's state is **no less than** the sum of the base engine sizes. Copying X's state (*e.g.*, during copy construction or copy assignment), includes copying, in turn, each base engine of X.
 - d) The textual representation of X includes, in turn, the textual representation of each of its base engines.

- e) When `X::seedX` is invoked with no arguments, each of X's base engines is seeded~~constructed~~, in turn, as if by its respective default constructor. When `X::seedX` is invoked with an unsigned long value s , each of X's base engines is seeded~~constructed~~, in turn, with the next available value from the list $s+0, s+1, \dots$. When `X::seedX` is invoked with a zero-argument function object, each of X's base engines is seeded~~constructed~~, in turn, with that function object as argument. [*Note*: This permits the function object to accumulate side effects. — *end note*]
- f) ~~The equality operator, applied to two operands a1 and a2 of identical engine adaptor type, returns true if and only if each base engine of a1 compares equal, in turn, to the corresponding base engine of a2.~~
- 4 X shall have one additional constructor with as many arguments as X has base engines. ~~These parameters' types shall correspond to the types of the base engines. n or more parameters such that the type of parameter i , $1 \leq i \leq n$, is `const B;` and such that all remaining parameters, if any, have default values.~~ The constructor shall construct X, initializing each of its base engines, in turn, with a copy of the value of the corresponding argument, ~~in no way modifying any of the argument values.~~

26.4.1.5 Random number distribution requirements

[lib.rand.req.dist]

- 1 A class X satisfies the requirements of a random number distribution if the expressions shown in table 4 are valid and have the indicated semantics, and if X and its associated types also satisfies all other requirements of this section 26.4.1.5. In that table and throughout this section,
- T is the type named by X's associated `result_type`;
 - P is the type named by X's associated `param_type`;
 - ~~u and v are~~ **is a** values of X and x is a (possibly const) value of X;
 - glb and lub are values of T respectively corresponding to the greatest lower bound and the least upper bound on the values potentially returned by u's operator `()`, as determined by the current values of u's parameters;
 - p is a value of P;
 - e is an lvalue of an arbitrary type that satisfies the requirements of a uniform random number generator [26.4.1.2];
 - os is an lvalue of the type of some class template specialization `basic_ostream<charT, traits>`; and
 - is is an lvalue of the type of some class template specialization `basic_istream<charT, traits>`;
- where `charT` and `traits` are constrained according to [lib.strings] and [lib.input.output].
- 2 The specification of each random number distribution identifies an associated mathematical *probability density function* $p(z)$ or an associated *discrete probability function* $P(z_i)$. Such functions are typically expressed using certain externally-supplied quantities ~~identified known~~ as the *parameters of the distribution*. **Such distribution parameters are identified in this context by writing, for example, $p(z|a,b)$ or $P(z_i|a,b)$, to name specific parameters, or by writing, for example, $p(z|\{p\})$ or $P(z_i|\{p\})$, to denote a distribution's parameters p taken as a whole.**

Table 4: Random number distribution requirements

expression	return type	pre/post-condition	complexity
<code>X::result_type</code>	T	T is an arithmetic type.	compile-time

expression	return type	pre/post-condition	complexity
<code>X::param_type</code>	P	P is constructible from the identical values used in the construction of any value of X.	compile-time
<code>X(p)</code>	—	Creates a distribution whose behavior is indistinguishable from that of a distribution newly constructed directly from the values used to construct p.	same as p's construction
<code>u.reset()</code>	void	Subsequent uses of u do not depend on values produced by e prior to invoking <code>reset</code> .	constant
<code>ux.param()</code>	P	Returns a value that could have been used to construct u in its initial state p such that <code>X(p).param() == p</code>.	no worse than the complexity of <code>X(p)</code>
<code>u.param(p)</code>	void	post: <code>u.param() == p</code> .	no worse than the complexity of <code>X(p)</code>
<code>u(e)</code>	T	The With <code>p = u.param()</code>, the sequence of numbers returned by successive invocations with the same object e is randomly distributed according to the associated $p(z \{p\})$ or $P(z_i \{p\})$ function.	amortized constant number of invocations of e
<code>u(e, p)</code>	T	Returns the same result as would <code>v(e)</code> where <code>v</code> had been freshly constructed with argument <code>p</code>. The sequence of numbers returned by successive invocations with the same objects e and p is randomly distributed according to the associated $p(z \{p\})$ or $P(z_i \{p\})$ function.	No worse than the complexity of <code>X(v(p); v(e));</code>.
<code>x.min()</code>	T	Returns <code>glb</code> .	constant
<code>x.max()</code>	T	Returns <code>lub</code> .	constant
<code>os << x</code>	reference to the type of os	Writes to os a textual representation for the parameters and the additional internal data of x. post: The os <code>.fmtflags</code> and fill character are unchanged.	$\mathcal{O}(\text{size of state})$

expression	return type	pre/post-condition	complexity
<code>is >> u</code>	reference to the type of <code>is</code>	Restores from <code>is</code> the parameters and additional internal data of <code>u</code> . If bad input is encountered, ensures that <code>u</code> is unchanged by the operation and calls <code>is.setstate(ios::failbit)</code> (which may throw <code>ios::failure</code> [<code>lib.iostate.flags</code>]). pre: <code>is</code> provides a textual representation that was previously written using an <code>os</code> whose imbued locale and whose type's template specialization arguments <code>charT</code> and <code>traits</code> were the same as those of <code>is</code> . post: The <code>is.fmtflags</code> are unchanged.	$O(\text{size of state})$

- 3 X shall satisfy the requirements of `CopyConstructible` [`lib.copyconstructible`] and `Assignable` [`lib.container.requirements`]. ~~Copy construction and assignment shall each be of complexity $O(\text{size of state})$.~~
- 4 The sequence of numbers produced by repeated invocations of `x(e)` shall be independent of any invocation of `os << x` **or of any const member function of X** between any of the invocations `x(e)`.
- 5 If a textual representation is written using `os << x` and that representation is restored into the same or a different object `y` of the same type using `is >> y`, repeated invocations of `y(e)` shall produce the same sequence of numbers as would repeated invocations of `x(e)`.
- 6 It is unspecified whether `X::param_type` is declared as a (nested) class or via a typedef. In this subclause 26.4, declarations of `X::param_type` are in the form of typedefs only for convenience of exposition.
- 7 P shall satisfy the requirements of `CopyConstructible`, `Assignable`, and `EqualityComparable` [`lib.equalitycomparable`]. ~~Copy construction and assignment shall each be of complexity $O(\text{number of values used in the source's construction})$.~~
- 8 For each of the constructors of X taking arguments corresponding to parameters of the distribution, P shall have a corresponding constructor subject to the same requirements and taking arguments identical in number, type, and default values. Moreover, for each of the member functions of X that return values corresponding to parameters of the distribution, P shall have a corresponding member function with the identical name, type, and semantics.

26.4.2 Header `<random>` synopsis

[`lib.rand.synopsis`]

```
namespace std {
    // [26.4.3.1] Class template linear_congruential_engine
    template <class UIntType, UIntType a, UIntType c, UIntType m>
        class linear_congruential_engine;
```

```

// [26.4.3.2] Class template mersenne_twister_engine
template <class UIntType, int w, int n, int m, int r,
         UIntType a, int u, int s, UIntType b, int t, UIntType c, int l>
    class mersenne_twister_engine;

// [26.4.3.3] Class template subtract_with_carry_engine
template <class IntType, IntType m, int s, int r>
    class subtract_with_carry_engine;

// [26.4.3.4] Class template subtract_with_carry_01_engine
template <class RealType, int w, int s, int r>
    class subtract_with_carry_01_engine;

// [26.4.4.1] Class template discard_block_engine
template <class Engine, int p, int r>
    class discard_block_engine;

// [26.4.4.2] Class template shuffle_order_engine
template <class Engine, int k>
    class shuffle_order_engine;

// [26.4.4.3] Class template xor_combine_engine
template <class Engine1, int s1, class Engine2, int s2>
    class xor_combine_engine;

// [26.4.5] Engines with predefined parameters
typedef see below minstd_rand0;
typedef see below minstd_rand;
typedef see below mt19937;
typedef see below ranlux_base_01;
typedef see below ranlux64_base_01;
typedef see below ranlux3;
typedef see below ranlux4;
typedef see below ranlux3_01;
typedef see below ranlux4_01;
typedef see below knuth_b;

// [26.4.6] Class random_device
class random_device;

// [26.4.7] Function template generate_canonical
template<class result_type, class UniformRandomNumberGenerator>
    result_type generate_canonical( UniformRandomNumberGenerator & g );

// [26.4.8.1.1] Class template uniform_int_distribution
template <class IntType = int>
    class uniform_int_distribution;

// [26.4.8.1.2] Class template uniform_real_distribution
template <class RealType = double>

```

```
class uniform_real_distribution;

// [26.4.8.2.1] Class bernoulli_distribution
class bernoulli_distribution;

// [26.4.8.2.2] Class template binomial_distribution
template <class IntType = int>
class binomial_distribution;

// [26.4.8.2.3] Class template geometric_distribution
template <class IntType = int>
class geometric_distribution;

// [26.4.8.2.4] Class template negative_binomial_distribution
template <class IntType = int>
class negative_binomial_distribution;

// [26.4.8.3.1] Class template poisson_distribution
template <class IntType = int>
class poisson_distribution;

// [26.4.8.3.2] Class template exponential_distribution
template <class RealType = double>
class exponential_distribution;

// [26.4.8.3.3] Class template gamma_distribution
template <class RealType = double>
class gamma_distribution;

// [26.4.8.3.4] Class template weibull_distribution
template <class RealType = double>
class weibull_distribution;

// [26.4.8.3.5] Class template extreme_value_distribution
template <class RealType = double>
class extreme_value_distribution;

// [26.4.8.4.1] Class template normal_distribution
template <class RealType = double>
class normal_distribution;

// [26.4.8.4.2] Class template lognormal_distribution
template <class RealType = double>
class lognormal_distribution;

// [26.4.8.4.3] Class template chi_squared_distribution
template <class RealType = double>
class chi_squared_distribution;

// [26.4.8.4.4] Class template cauchy_distribution
```



```

template <class RealType = double>
    class cauchy_distribution;

// [26.4.8.4.5] Class template fisher_f_distribution
template <class RealType = double>
    class fisher_f_distribution;

// [26.4.8.4.6] Class template student_t_distribution
template <class RealType = double>
    class student_t_distribution;

// [26.4.8.5.1] Class template discrete_distribution
template <class IntType = int>
    class discrete_distribution;

// [26.4.8.5.2] Class template piecewise_constant_distribution
template <class RealType = double>
    class piecewise_constant_distribution;

// [26.4.8.5.3] Class template general_pdf_distribution
template <class RealType = double>
    class general_pdf_distribution;
} // namespace std

```

26.4.3 Random number engine class templates

[lib.rand.eng]

- 1 Except where specified otherwise, the complexity of all functions specified in the following sections is constant.
- 2 Except for ~~constructors and for the seed functions that take a zero-argument function object~~ as required by table 2, no function described in this section 26.4.3 throws an exception.
- 3 ~~Except where specified otherwise, the~~ The class templates specified in this section 26.4.3 satisfy the requirements of random number engine [26.4.1.3]. Descriptions are provided here only for operations on the engines that are not described in those requirements or for operations where there is additional semantic information. Declarations for copy constructors, for copy assignment operators, and for equality and inequality operators are not shown in the synopsis.

26.4.3.1 Class template linear_congruential_engine

[lib.rand.eng.lcong]

- 1 A `linear_congruential_engine` random number engine produces unsigned integer random numbers. The state x_i of a `linear_congruential_engine` object `x` is of size 1 and consists of a single integer. The transition algorithm is a modular linear function of the form $TA(x_i) = (a \cdot x_i + c) \bmod m$; the generation algorithm is $GA(x_i) = x_{i+1}$.

```

template <class UIntType, UIntType a, UIntType c, UIntType m>
class linear_congruential_engine
{
public:
    // types
    typedef UIntType result_type;

    // parameter values and engine characteristics
    static const UIntType multiplier = a;

```

```

static const UIntType increment = c;
static const UIntType modulus = m;
static const result_type min = c == 0u ? 1u: 0u;
static const result_type max = m - 1u ;
static const unsigned long default_seed = 1uL;

// constructors and seeding functions
explicit linear_congruential_engine(unsigned long s = 1uLdefault_seed);
template <class Gen> explicit linear_congruential_engine(Gen& g);
void seed(unsigned long s = 1uLdefault_seed);
template <class Gen> void seed(Gen& g);

// generating functions
result_type operator()();
};

```

- 2 The template parameter `UIntType` shall denote an unsigned integral type large enough to store values as large as $m - 1$. If the template parameter `m` is 0, the modulus m used throughout this section 26.4.3.1 is `numeric_limits<UIntType>::max()` plus 1. [*Note*: The result **is** *need* not **be** representable as a value of type `UIntType`. — *end note*] Otherwise, the following relations shall hold: $a < m$ and $c < m$.
- 3 The textual representation consists of the value of x_i .

```
explicit linear_congruential_engine(unsigned long s = 1uLdefault_seed);
```

- 4 *Effects*: Constructs a `linear_congruential_engine` object as if by invoking `seed(s)`.
`void seed(unsigned long s = 1uL);`
Effects:
 If $c \bmod m$ is 0 and $s \bmod m$ is 0, sets the engine's state to 1, otherwise sets the engine's state to $s \bmod m$.

```
template <class Gen> explicit linear_congruential_engine(Gen& g);
```

- 5 *Effects*: **Constructs a `linear_congruential_engine` object.** If **With $\gamma = g() \bmod m$, if $c \bmod m$ is 0 and $g() \bmod m\gamma$ is 0,** sets the engine's state to 1, else sets the engine's state to $g() \bmod m\gamma$.
- 6 *Complexity*: Exactly one invocation of `g`.

26.4.3.2 Class template `mersenne_twister_engine`

[lib.rand.eng.mers]

- 1 A `mersenne_twister_engine` random number engine³⁾ produces unsigned integer random numbers in the closed interval $[0, 2^w - 1]$. The state x_i of a `mersenne_twister_engine` object `x` is of size n and consists of a sequence X of n values of the type delivered by `x`; all subscripts applied to X are to be taken modulo n .
- 2 The transition algorithm employs a twisted generalized feedback shift register defined by shift values n and m , a twist value r , and a conditional xor-mask a . To improve the uniformity of the result, the bits of the raw shift register are additionally *tempered* (i.e., scrambled) according to a bit-scrambling matrix defined by values u, s, b, t, c , and ℓ .

The state transition is performed as follows:

³⁾ The name of this engine refers, in part, to a property of its period: For properly-selected values of the parameters, the period is closely related to a large Mersenne prime number.

- a) Concatenate the upper $w - r$ bits of X_{i-n} with the lower r bits of X_{i+1-n} to obtain an unsigned integer value Y .
 - b) With $\alpha = a \cdot (Y \text{ bitand } 1)$, set X_i to X_{i+m-n} xor $(Y \text{ rshift } 1)$ xor α .
- 3 The generation algorithm determines the unsigned integer values z_1, z_2, z_3, z_4 as follows, then delivers z_4 as its result:
- a) Let $z_1 = X_i \text{ xor } (X_i \text{ rshift } u)$.
 - b) Let $z_2 = z_1 \text{ xor } ((z_1 \text{ lshift }_w s) \text{ bitand } b)$.
 - c) Let $z_3 = z_2 \text{ xor } ((z_2 \text{ lshift }_w t) \text{ bitand } c)$.
 - d) Let $z_4 = z_3 \text{ xor } (z_3 \text{ rshift } \ell)$.

```
template <class UIntType, int w, int n, int m, int r,
          UIntType a, int u, int s, UIntType b, int t, UIntType c, int l>
class mersenne_twister_engine
{
public:
    // types
    typedef UIntType result_type;

    // parameter values and engine characteristics
    static const int word_size = w;
    static const int state_size = n;
    static const int shift_size = m;
    static const int mask_bits = r;
    static const UIntType xor_mask = a;
    static const int tempering_u = u;
    static const int tempering_s = s;
    static const UIntType tempering_b = b;
    static const int tempering_t = t;
    static const UIntType tempering_c = c;
    static const int tempering_l = l;
    static const result_type min = 0;
    static const result_type max = 2w - 1;
    static const unsigned long default_seed = 5489uL;

    // constructors and seeding functions
    explicit mersenne_twister_engine(unsigned long value = 5489uLdefault_seed);
    template <class Gen> explicit mersenne_twister_engine(Gen& g);
    void seed(unsigned long value = 5489uLdefault_seed);
    template <class Gen> void seed(Gen& g);

    // generating functions
    result_type operator()();
};
```

- 4 The template parameter `UIntType` shall denote an unsigned integral type large enough to store values up to $2^w - 1$. Also, the following relations shall hold: ~~$1 \leq m \leq n$, $0 \leq r, u, s, t, l \leq w$, $0 \leq a, b, c \leq 2^w - 1$, $1 \leq m \leq n$, $0 \leq r, u, s, t, l \leq w$, $0 \leq a, b, c \leq 2^w - 1$~~ .
- 5 The textual representation consists of the values of X_{i-n}, \dots, X_{i-1} , in that order.

```
explicit mersenne_twister_engine(unsigned long value = 5489uLdefault_seed);
```

- 6 *Effects:* Constructs a `mersenne_twister_engine` object ~~as if by invoking `seed(value)`~~. Sets X_{-n} to ~~value mod 2^w~~ . Then, iteratively for $i = 1 - n, \dots, -1$, sets X_{i-n} to

$$[1812433253 \cdot (X_{i-1} \text{ xor } (X_{i-1} \text{ rshift } (w - 2))) + i] \text{ mod } 2^w .$$

- 7 *Complexity:* $\mathcal{O}(n)$.

```
template <class Gen> explicit mersenne_twister_engine(Gen& g);
```

- 8 *Effects:* **Constructs a `mersenne_twister_engine` object.** Given the values z_0, \dots, z_{n-1} obtained by successive invocations of `g`, sets X_{-n}, \dots, X_{-1} to $z_0 \text{ mod } 2^w, \dots, z_{n-1} \text{ mod } 2^w$, respectively.

- 9 *Complexity:* Exactly n invocations of `g`.

```
void seed(unsigned long value);
```

~~effects: Sets X_{-n} to value mod 2^w . Then, iteratively for $i = 1 - n, \dots, -1$, sets X_{i-n} to [formula moved, unchanged, to constructor above]~~

26.4.3.3 Class template `subtract_with_carry_engine`

[lib.rand.eng.sub]

- 1 A `subtract_with_carry_engine` random number engine produces unsigned integer random numbers. The state x_i of a `subtract_with_carry_engine` object `x` is of size $r + 1$, and consists of a sequence X of r integer values $0 \leq X_i < m$; all subscripts applied to X are to be taken modulo r . The state x_i additionally consists of an integer c (known as the *carry*) whose value is either 0 or 1.
- 2 The transition algorithm is a modular linear function of the form $\text{TA}(x_i) = (a \cdot x_i) \text{ mod } p$, where p is of the form $m^r - m^s + 1$ and $a = p - \frac{p-1}{b}$. The state transition is performed as follows:
 - a) Let $Y = X_{i-s} - X_{i-r} - c$.
 - b) Set X_i to $Y \text{ mod } m$. Set c to 1 if $Y < 0$, otherwise set c to 0.
- 3 The generation algorithm yields the last value of $Y \text{ mod } m$ produced as a result of advancing the engine's state as described above.

```
template <class IntType, IntType m, int s, int r>
class subtract_with_carry_engine
{
public:
    // types
    typedef IntType result_type;

    // parameter values and engine characteristics
    static const IntType modulus = m;
    static const int short_lag = s;
    static const int long_lag = r;
    static const result_type min = 0;
    static const result_type max = m - 1;
```

```

static const unsigned long default_seed = 19780503uL;

// constructors and seeding functions
explicit subtract_with_carry_engine(unsigned long value = 19780503uLdefault_seed);
template <class Gen> explicit subtract_with_carry_engine(Gen& g);
void seed(unsigned long value = 19780503uLdefault_seed);
template <class Gen> void seed(Gen& g);

// generating functions
result_type operator()();
};

```

- 4 The template parameter `IntType` shall denote a signed integral type large enough to store values up to m .
- 5 The following relations shall hold: $0 < s < r$.
- 6 The textual representation consists of the values of X_{i-r}, \dots, X_{i-1} and c , in that order.

```
explicit subtract_with_carry_engine(unsigned long value = 19780503uLdefault_seed);
```

- 7 *Effects:* Constructs a `subtract_with_carry_engine` object as if by invoking `seed(value)` the constructor `subtract_with_carry_engine(g)` had been invoked, where `g` had been freshly constructed as if by the following definition:

```

linear_congruential_engine<unsigned long,40014,0,2147483563> g(value == 0uL ? default_seed
: value);

```

```
template <class Gen> explicit subtract_with_carry_engine(Gen& g);
```

- 8 *Effects:* Constructs a `subtract_with_carry_engine` object. With $n = \lfloor (\log_2 m + 31)/32 \rfloor$ and given the values $z_0, \dots, z_{n \cdot r - 1}$ obtained by successive invocations of `g` taken modulo 2^{32} , sets X_{-r}, \dots, X_{-1} to $(z_0 + z_1 \cdot 2^{32} + \dots + z_{n-1} \cdot 2^{32(n-1)}) \bmod m, \dots, (z_{(r-1)n} \cdot 2^{32} + \dots + z_{r-1} \cdot 2^{32(n-1)}) \bmod m$, respectively. If X_{-1} is then 0, sets c to 1; otherwise sets c to 0.
- 9 *Complexity:* Exactly $r \cdot n$ invocations of `g`.

```
void seed(unsigned long value = 19780503uL);;
```

```
effects: If value is 0, ... [algorithm moved, unchanged, to constructor above]
```

26.4.3.4 Class template `subtract_with_carry_01_engine`

[lib.rand.eng.sub1]

- 1 A `subtract_with_carry_01_engine` random number engine produces floating-point random numbers. The state x_i of a `subtract_with_carry_01_engine` object `x` is of size $\mathcal{O}(r)$, and consists of a sequence X of r integer values $0 \leq X_i < 2^w$; all subscripts applied to X are to be taken modulo r . The state x_i additionally consists of an integer c (known as the *carry*) whose value is either 0 or 1.
- 2 The transition algorithm is a modular linear function of the form $\text{TA}(x_i) = (a \cdot x_i) \bmod p$, where p is of the form $2^{wr} - 2^{ws} + 1$ and $a = p - \frac{p-1}{b}$. The state transition is performed as follows:
 - a) Let $Y = X_{i-s} - X_{i-r} - c$.
 - b) Set X_i to $Y \bmod 2^w$. Set c to 1 if $Y < 0$, otherwise set c to 0.

[*Note*: This state transition algorithm is identical to that used by a `subtract_with_carry_engine` [26.4.3.3] with $m = 2^w$. — *end note*]

- 3 The generation algorithm is $GA(x_i) = T \cdot 2^{-w} + \varepsilon$ where T is the last value of $Y \bmod 2^w$ produced as a result of advancing the engine's state as described above and ε is $2^{-(w+2)}$. [*Note*: This guarantees that the values produced will lie in the required open interval $(0, 1)$. — *end note*]

```
template <class RealType, int w, int s, int r>
class subtract_with_carry_01_engine
{
public:
    // types
    typedef RealType result_type;

    // parameter values and engine characteristics
    static const int word_size = w;
    static const int short_lag = s;
    static const int long_lag = r;
    static const int min = 0;
    static const int max = 1;
    static const unsigned long default_seed = 19780503uL;

    // constructors and seeding functions
    explicit subtract_with_carry_01_engine(unsigned long value = 19780503uLdefault_seed);
    template <class Gen> explicit subtract_with_carry_01_engine(Gen& g);
    void seed(unsigned long value = 19780503uLdefault_seed);
    template <class Gen> void seed(Gen& g);

    // generating functions
    result_type operator()();
};
```

- 4 The following relations shall hold: $0 < s < r$ and $w < -\text{numeric_limits}<\text{RealType}>::\text{min_exponent} - 2$. [*Note*: The latter relation ensures that ε , used above, is representable as a non-zero value of `result_type`. — *end note*]
- 5 The textual representation consists of the textual representations of X_{i-r}, \dots, X_{i-1} , in that order, followed by c . The textual representation of each X_k consists of the sequence of $n = \lfloor (w + 31) / 32 \rfloor$ integer numbers z_j , in the order z_0, \dots, z_{n-1} , defined such that $\sum_{j=0}^{n-1} z_j \cdot 2^{32j} = X_k$. [*Note*: This algorithm ensures that only integer numbers representable in 32 bits are written. — *end note*]

```
explicit subtract_with_carry_01_engine(unsigned long value = 19780503uLdefault_seed);
```

- 6 *Effects*: Constructs a `subtract_with_carry_01_engine` object as if by invoking `seed(value)` the constructor `subtract_with_carry_01_engine(g)` had been invoked, where g had been freshly constructed as if by the following definition:

```
linear_congruential_engine<unsigned long, 40014, 0, 2147483563> g(value == 0uL ? default_seed
: value);
```

```
template <class Gen> explicit subtract_with_carry_01_engine(Gen& g);
```

- 7 *Effects:* **Constructs a `subtract_with_carry_01_engine` object.** With n as above, sets the values of X_{-r}, \dots, X_{-1} , in that order, as follows. To set X_k , first obtain values z_0, \dots, z_{n-1} by successive invocations of g taken modulo 2^{32} , and then set X_k to $\sum_{j=0}^{n-1} z_j \cdot 2^{32j}$. ~~After setting X_{-1} is then 0, sets c to 1 if X_{-1} is 0 and to 0; otherwise sets c to 0.~~
- 8 *Complexity:* Exactly $n \cdot r$ invocations of g .

```
void seed(unsigned long value = 19780503uL);;
```

~~effects: If $value$ is 0, ... [algorithm moved, unchanged, to constructor above].~~

26.4.4 Random number engine adaptor class templates

[lib.rand.adapt]

- 1 Except where specified otherwise, the complexity of all functions specified in the following sections is constant.
- 2 Except for ~~constructors and for the seed functions that take a zero-argument function object~~ as required by table 2, no function described in this section 26.4.4 throws an exception.
- 3 ~~Except where specified otherwise, the~~ **The** class templates specified in this section 26.4.4 satisfy the requirements of random number engine adaptor [26.4.1.4]. Descriptions are provided here only for operations on the engine adaptors that are not described in those requirements or for operations where there is additional semantic information. Declarations for copy constructors, for copy assignment operators, and for equality and inequality operators are not shown in the synopses.

26.4.4.1 Class template `discard_block_engine`

[lib.rand.adapt.disc]

- 1 A `discard_block_engine` random number engine adaptor produces random numbers selected from those produced by some base engine e . The state x_i of a `discard_block_engine` engine adaptor object x consists of the state e_i of its base engine e and an additional integer n . The size of the state is the size of e 's state plus 1.
- 2 The transition algorithm discards all but $r > 0$ values from each block of $p \geq r$ values delivered by e . The state transition is performed as follows: If $n \geq r$, advance the state of e from e_i to e_{i+p-r} and set n to 0. In any case, then increment n and advance e 's then-current state e_j to e_{j+1} .
- 3 The generation algorithm yields the value returned by the last invocation of $e()$ while advancing e 's state as described above.

```
template <class Engine, int p, int r>
class discard_block_engine
{
public:
    // types
    typedef Engine base_type;
    typedef typename base_type::result_type result_type;

    // parameter values and engine characteristics
    static const int block_size = p;
    static const int used_block = r;
    static const auto result_type min = base_type::min;
    static const auto result_type max = base_type::max;

    // constructors and seeding functions
    discard_block_engine();
    explicit discard_block_engine(const base_type& urng);
};
```

```

explicit discard_block_engine(unsigned long s);
template <class Gen> explicit discard_block_engine(Gen& g);
void seed();
void seed(unsigned long s);
template <class Gen> void seed(Gen& g);

// generating functions
result_type operator()();

// property functions
const base_type& base() const;

private:
    base_type e;           // exposition only
    int n;                 // exposition only
};

```

- 4 The following relations shall hold: $1 \leq r \leq p$.
- 5 The textual representation consists of the textual representation of `e` followed by the value of `n`.
- 6 **In addition to its behavior pursuant to section 26.4.1.4, each constructor that is not a copy constructor sets `n` to 0.**

```
discard_block_engine();
```

effects: Constructs a `discard_block_engine` object. To construct the subobject `e`, invokes the default constructor of `base_type`. Sets `n` to 0.

```
discard_block_engine(const base_type& urng);
```

effects: Constructs a `discard_block_engine` object. Initializes `e` with a copy of `urng`. Sets `n` to 0.

```
discard_block_engine(unsigned long s);
```

effects: Constructs a `discard_block_engine` object. To construct the subobject `e`, invokes the `base_type(s)` constructor. Sets `n` to 0.

```
template <class Gen> explicit discard_block_engine(Gen& g);
```

effects: Constructs a `discard_block_engine` object. To construct the subobject `e`, invokes the `base_type(g)` constructor. Sets `n` to 0.

```
void seed();
```

effects: Invokes `e.seed()` and sets `n` to 0.

```
void seed(unsigned long s);
```

effects: Invokes `e.seed(s)` and sets `n` to 0.

```
const base_type& base() const;
```

- 7 *Returns:* A reference to `e`.

26.4.4.2 Class template `shuffle_order_engine`

[lib.rand.adapt.shuf]

- 1 A `shuffle_order_engine` random number engine adaptor produces the same random numbers that are produced by

some base engine e , but delivers them in a different sequence. The state x_i of a `shuffle_order_engine` engine adaptor object x consists of the state e_i of its base engine e , an additional value Y of the type delivered by e , and an additional sequence V of k values also of the type delivered by e . The size of the state is the size of e 's state plus $k + 1$.

- 2 The transition algorithm permutes the values produced by e . The state transition is performed as follows:

- a) Calculate an integer j as $\left\lfloor \frac{k \cdot (Y - b_{\min})}{b_{\max} - b_{\min} + 1} \right\rfloor$, if e is integer-valued, or as $\lfloor k \cdot Y \rfloor$, if e is real-valued.
- b) Set Y to V_j and then set V_j to $b()$.

- 3 The generation algorithm yields the last value of Y produced while advancing e 's state as described above.

```
template <class Engine, int k>
class shuffle_order_engine
{
public:
    // types
    typedef Engine base_type;
    typedef typename base_type::result_type result_type;

    // parameter values and engine characteristics
    static const int table_size = k;
    static const auto result_type min = base_type::min;
    static const auto result_type max = base_type::max;

    // constructors and seeding functions
    shuffle_order_engine();
    explicit shuffle_order_engine(const base_type& urng);
    explicit shuffle_order_engine(unsigned long s);
    template <class Gen> explicit shuffle_order_engine(Gen& g);
    void seed();
    void seed(unsigned long s);
    template <class Gen> void seed(Gen& g);

    // generating functions
    result_type operator()();

    // property functions
    const base_type& base() const;

private:
    base_type e;           // exposition only
    result_type Y;        // exposition only
    result_type V[k];     // exposition only
};
```

- 4 The following relation shall hold: $1 \leq k$.

- 5 The textual representation consists of the textual representation of e , followed by the k values of V , followed by the value of Y .

- 6 In addition to its behavior pursuant to section 26.4.1.4, each constructor that is not a copy constructor initializes $V[0], \dots, V[k-1]$ and Y , in that order, with values returned by successive invocations of $e()$.

```
shuffle_order_engine();
```

effects: Constructs a `shuffle_order_engine` object. To construct the subobject e , invokes the default constructor of `base_type`. Initializes $V[0], \dots, V[k-1]$ and Y , in that order, with values obtained from successive invocations of $e()$.

```
shuffle_order_engine(const base_type& urng);
```

effects: Constructs a `shuffle_order_engine` object. Initializes e with a copy of `urng`. Initializes $V[0], \dots, V[k-1]$ and Y as described above.

```
shuffle_order_engine(unsigned long s);
```

effects: Constructs a `shuffle_order_engine` object. To construct the subobject e , invokes the `base_type(s)` constructor. Initializes $V[0], \dots, V[k-1]$ and Y as described above.

```
template <class Gen> explicit shuffle_order_engine(Gen& g);
```

effects: Constructs a `shuffle_order_engine` object. To construct the subobject e , invokes the `base_type(g)` constructor. Initializes $V[0], \dots, V[k-1]$ and Y as described above.

```
void seed();
```

effects: Invokes $e.seed()$ and initializes $V[0], \dots, V[k-1]$ and Y , as described above.

```
void seed(unsigned long s);
```

effects: Invokes $e.seed(s)$ and initializes $V[0], \dots, V[k-1]$ and Y , as described above.

```
const base_type& base() const;
```

- 7 *Returns:* A reference to e .

26.4.4.3 Class template `xor_combine_engine`

[lib.rand.adapt.xor]

- 1 An `xor_combine_engine` random number engine adaptor produces random numbers from two integer-valued base engines e_1 and e_2 by merging their left-shifted random values via bitwise exclusive-or. The state x_i of a `xor_combine_engine` engine adaptor object x consists of the states e_{1i} and e_{2i} of its base engines. The size of the state is the size of the state of e_1 plus the size of the state of e_2 .
- 2 The transition algorithm advances, in turn, the state of each base engine.
- 3 The generation algorithm is $GA(x_i) = (e_1() \text{ lshift}_w s_1) \text{ xor } (e_2() \text{ lshift}_w s_2)$, where w denotes the value of `numeric_limits<result_type>::digits`.

```
template <class Engine1, int s1, class Engine2, int s2>
class xor_combine_engine
{
public:
    // types
    typedef Engine1 base1_type;
    typedef Engine2 base2_type;
    typedef see below result_type;

    // parameter values and engine characteristics
    static const int shift1 = s1;
```

```

static const int shift2 = s2;
static const result_type min = 0;
static const result_type max = see below;

// constructors and seed functions
xor_combine_engine();
xor_combine_engine(const base1_type & urng1, const base2_type & urng2);
xor_combine_engine(unsigned long s);
template <class Gen> explicit xor_combine_engine(Gen& g);
void seed();
template <class Gen> void seed(Gen& g);

// generating functions
result_type operator()();

// property functions
const base1_type& base1() const;
const base2_type& base2() const;

private:
    base1_type e1;           // exposition only
    base2_type e2;           // exposition only
};

```

- 4 The following relations shall hold: $s_1 \geq s_2 \geq 0$.
- 5 [*Note*: An `xor_combine_engine` engine adaptor that fails to observe the following recommendations may have significantly worse uniformity properties than either of the base engines it is based on:
- a) While two shift values (template parameters `s1` and `s2`) are provided for simplicity of interface, it is advisable that at most one of these values be nonzero. (If both `s1` and `s2` are nonzero then the low bits will always be zero.)
 - b) It is also advisable for the unshifted base engine's `max` to be $2^n - 1 - \text{min}$ for some non-negative integer n , and for the shift applied to the other base engine to be no greater than that n .

— *end note*]

- 6 Both `Engine1::result_type` and `Engine2::result_type` shall denote (possibly different) unsigned integral types. The member `result_type` shall denote either the type `Engine1::result_type` or the type `Engine2::result_type`, whichever provides the most storage according to clause [basic.fundamental].
- 7 With w as above, and given the unsigned integer values
- a) $m_1 = (\text{Engine1}::\text{max} - \text{Engine1}::\text{min}) \text{ lshift}_w (s_1 - s_2)$,
 - b) $m_2 = \text{Engine2}::\text{max} - \text{Engine2}::\text{min}$,
 - c) $A = m_1 \text{ bitand } m_2$,
 - d) $B = m_1 \text{ bitor } m_2$, and
 - e) $C = 0$ if A is zero and $C = 2^{\log_2 A} - 1$ if A is nonzero,

the value of the member `max` is $(C \text{ bitor } B) \ll (\text{s1} - \text{s2})$,

- 8 The textual representation consists of the textual representation of `e1` followed by the textual representation of `e2`.

`xor_combine_engine();`

effects: Constructs a `xor_combine_engine` object. To construct each of the subobjects `e1` and `e2`, invokes their respective default constructors.

`xor_combine_engine(const base1_type & urng1, const base2_type & urng2);`

effects: Constructs a `xor_combine_engine` object. Initializes the subobject `e1` with a copy of `urng1` and then initializes the subobject `e2` with a copy of `urng2`.

`xor_combine_engine(unsigned long s);`

effects: Constructs a `xor_combine_engine` object. Initializes the subobject `e1` by invoking the `e1(s)` constructor, and then initializes the subobject `e2` by invoking the `e2(s+1)` constructor. [Note: If both `e1` and `e2` are of the same type, both base engines should not be initialized with the same seed. — end note]

`template <class Gen> explicit xor_combine_engine(Gen& g);`

effects: Constructs a `xor_combine_engine` object. Initializes the subobject `e1` by invoking the `e1(g)` constructor, and then initializes the subobject `e2` by invoking the `e2(g)` constructor.

`void seed();`

effects: Invokes `e1.seed()` and `e2.seed()`.

`const base1_type& base1() const;`

- 9 *Returns:* A reference to `e1`.

`const base2_type& base2() const;`

- 10 *Returns:* A reference to `e2`.

26.4.5 Engines with predefined parameters

[lib.rand.predef]

`typedef linear_congruential_engine<unsigned long, 16807, 0, 2147483647>
minstd_rand0;`

- 1 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `minstd_rand0` shall produce the value 1043618065.

`typedef linear_congruential_engine<unsigned long, 48271, 0, 2147483647>
minstd_rand;`

- 2 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `minstd_rand` shall produce the value 399268537.

`typedef mersenne_twister_engine<unsigned long,
32, 624, 397, 31, 0x9908b0df, 11, 7, 0x9d2c5680, 15, 0xefc60000, 18>
mt19937;`

- 3 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `mt19937` shall produce the value 4123659995.

```
typedef subtract_with_carry_01_engine<float, 24, 10, 24>
    ranlux_base_01;
```

- 4 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `ranlux_base_01` shall produce the value $7937952 \cdot 2^{-24}$.

```
typedef subtract_with_carry_01_engine<double, 48, 5, 12>
    ranlux64_base_01;
```

- 5 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `ranlux64_base_01` shall produce the value $192113843633948 \cdot 2^{-48}$.

```
typedef discard_block_engine<subtract_with_carry_engine<unsigned long, (1<<24), 10, 24>,
    223, 24>
    ranlux3;
```

- 6 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `ranlux3` shall produce the value 5957620.

```
typedef discard_block_engine<subtract_with_carry_engine<unsigned long, (1<<24), 10, 24>,
    389, 24>
    ranlux4;
```

- 7 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `ranlux4` shall produce the value 8587295.

```
typedef discard_block_engine<ranlux_base_01, 223, 24>
    ranlux3_01;
```

- 8 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `ranlux3_01` shall produce the value $5957620 \cdot 2^{-24}$.

```
typedef discard_block_engine<ranlux_base_01, 389, 24>
    ranlux4_01;
```

- 9 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `ranlux4_01` shall produce the value $8587295 \cdot 2^{-24}$.

```
typedef shuffle_order_engine<minstd_rand0,256>
    knuth_b;
```

- 10 *Required behavior:* The 10000th consecutive invocation of a default-constructed object of type `knuth_b` shall produce the value 1112339016.

26.4.6 Class `random_device`

[`lib.rand.device`]

- 1 A `random_device` **uniform random number generator** produces non-deterministic random numbers. It satisfies the requirements of uniform random number generator [`lib.rand.req.urng`]. Descriptions are provided here only for operations that are not described in those requirements or for operations where there is additional semantic information. Declarations for copy constructors, for copy assignment operators, and for equality and inequality operators are not shown in the **synopsissynopsis**.

- 2 If implementation limitations prevent generating non-deterministic random numbers, the implementation may employ a random number engine.

```
class random_device
{
public:
    // types
    typedef unsigned int result_type;

    // generator characteristics
    static const result_type min = see below;
    static const result_type max = see below;

    // constructors
    explicit random_device(const std::string& token = implementation-defined);

    // generating functions
    result_type operator()();

    // property functions
    double entropy() const;

private:
    random_device(const random_device& );
    void operator=(const random_device& );
};
```

- 3 The values of the `min` and `max` members are identical to the values returned by `numeric_limits<result_type>::min()` and `numeric_limits<result_type>::max()`, respectively.

```
explicit random_device(const std::string& token = implementation-defined);
```

- 4 *Effects:* Constructs a `random_device` non-deterministic **uniform** random number engine generator object. The semantics and default value of the `token` parameter are implementation-defined.⁴⁾

- 5 *Throws:* A value of an implementation-defined type derived from `exception` if the `random_device` could not be initialized.

```
result_type min() const;
returns numeric_limits<result_type>::min();
```

```
result_type max() const;
returns numeric_limits<result_type>::max();
```

```
double entropy() const;
```

- 6 *Returns:* **An** If the implementation employs a random number engine, returns zero. Otherwise, returns an entropy estimate⁵⁾ for the random numbers returned by `operator()`, in the range `min()` to `log2(max() + 1)`. [*Note:* A deterministic random number generator (e.g., a random number engine) has entropy 0. — end note]

⁴⁾The parameter is intended to allow an implementation to differentiate between different sources of randomness.

⁵⁾ If a device has n states whose respective probabilities are P_0, \dots, P_{n-1} , the device entropy S is defined as $S = -\sum_{i=0}^{n-1} P_i \cdot \log P_i$.

7 *Throws:* Nothing.

```
result_type operator()();
```

8 *Returns:* A non-deterministic random value, uniformly distributed between `min()` and `max()`, inclusive. It is implementation-defined how these values are generated.

9 *Throws:* A value of an implementation-defined type derived from `exception` if a random number could not be obtained.

26.4.7 Function template `generate_canonical`

[lib.rand.canonical]

1 Each function instantiated from the template described in this section 26.4.7 maps the result of a single invocation of a supplied uniform random number generator to one member of \mathcal{S} (described below) such that, if the values produced by the generator are uniformly distributed, the instantiation's results are distributed as uniformly as possible according to the uniformity requirements described below.

2 For purposes of this section 26.4.7, let \mathcal{S} consist of all values t of type `result_type` such that:

a) If `result_type` is a floating-point type [basic.fundamental], `result_type(0) < t < result_type(1)`.

b) If `result_type` is a signed or unsigned integral type [basic.fundamental], `numeric_limits<result_type>::min() ≤ t ≤ numeric_limits<result_type>::max()`.

3 [*Note:* Obtaining a value in \mathcal{S} can be a useful step in the process of transforming a value generated by a uniform random number generator into a value that can be delivered by a random number distribution. — *end note*]

```
template<class result_type, class UniformRandomNumberGenerator>
result_type generate_canonical(UniformRandomNumberGenerator & g);
```

4 *Returns:* A value from \mathcal{S} , subject to the following required behavior.

5 *Required behavior:* Let $|\mathcal{S}|$ denote the number of distinct values in \mathcal{S} , and let $|g|$ denote the number of distinct values that g is capable of producing. Finally, let x be the value resulting from the invocation of g .

a) If $|g| = |\mathcal{S}|$, each distinct value produced by g shall correspond in an unspecified manner to a unique value from \mathcal{S} . The unique value corresponding to x shall be returned as the result of the function call.

b) Otherwise, if $|g| < |\mathcal{S}|$, each distinct value that g can produce shall correspond in an unspecified manner to a unique subrange of values from \mathcal{S} . The subranges shall be contiguous and non-overlapping, and the number of values in each subrange shall differ by no more than one from the number of values in any other subrange. One value from the subrange corresponding to x shall be selected in an unspecified manner, and shall be returned as the result of the function call.

c) Otherwise, $|g| > |\mathcal{S}|$ must hold, and the set of distinct values that g can produce shall be partitioned in an unspecified manner into $|\mathcal{S}|$ non-intersecting subsets, with the cardinalities of no two subsets differing by more than one. Each subset shall correspond in an unspecified manner to a unique value from \mathcal{S} . The unique value corresponding to the subset containing x shall be returned as the result of the function call.

6 *Complexity:* Exactly one invocation of g .

26.4.8 Random number distribution class templates**[lib.rand.dist]**

- 1 ~~Except where specified otherwise, the~~The classes and class templates specified in this section 26.4.8 satisfy all the requirements of random number distribution [26.4.1.5]. Descriptions are provided here only for operations on the distributions that are not described in those requirements or for operations where there is additional semantic information. Declarations for copy constructors, for copy assignment operators, and for equality and inequality operators are not shown in the synopses.
- 2 The algorithms for producing each of the specified distributions are implementation-defined.
- 3 **The value of each probability density function $p(z)$ and of each discrete probability function $P(z_i)$ specified in this section is 0 everywhere outside its stated domain.**

26.4.8.1 Uniform distributions**[lib.rand.dist.uni]****26.4.8.1.1 Class template `uniform_int_distribution`****[lib.rand.dist.uni.int]**

- 1 A `uniform_int_distribution` random number distribution produces random integers i , $a \leq i \leq b$, distributed according to the constant **discrete** probability function

$$P(i|a,b) = 1/(b - a + 1).$$

~~where a and b are the parameters of the distribution.~~

```

template <class IntType = int>
class uniform_int_distribution
{
public:
    // types
    typedef IntType result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit uniform_int_distribution(IntType a = 0, IntType b = numeric_limits<IntType>::max());
    explicit uniform_int_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    result_type a() const;
    result_type b() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};

```



```
explicit uniform_int_distribution(IntType a = 0, IntType b = numeric_limits<IntType>::max());
```

2 *Requires:* $a \leq b$.

3 *Effects:* Constructs a `uniform_int_distribution` object; a and b correspond to the respective parameters of the distribution.

```
result_type a() const;
```

4 *Returns:* The value of the a parameter with which the object was constructed.

```
result_type b() const;
```

5 *Returns:* The value of the b parameter with which the object was constructed.

26.4.8.1.2 Class template `uniform_real_distribution`

[lib.rand.dist.uni.real]

1 A `uniform_real_distribution` random number distribution produces random numbers x , $a < x < b$, distributed according to the constant probability density function

$$p(x|a,b) = 1/(b-a).$$

where a and b are the parameters of the distribution.

```
template <class RealType = double>
class uniform_real_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit uniform_real_distribution(RealType a = 0.0, RealType b = 1.0);
    explicit uniform_real_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    result_type a() const;
    result_type b() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit uniform_real_distribution(RealType a = 0.0, RealType b = 1.0);
```

2 *Requires:* $a \leq b$.

3 *Effects:* Constructs a `uniform_real_distribution` object; a and b correspond to the respective parameters of the distribution.

```
result_type a() const;
```

4 *Returns:* The value of the a parameter with which the object was constructed.

```
result_type b() const;
```

5 *Returns:* The value of the b parameter with which the object was constructed.

26.4.8.2 Bernoulli distributions

[lib.rand.dist.bern]

26.4.8.2.1 Class `bernoulli_distribution`

[lib.rand.dist.bern.bernoulli]

1 A `bernoulli_distribution` random number distribution produces `bool` values b distributed according to the **discrete** probability function

$$P(b|p) = \begin{cases} p & \text{if } b = \text{true} \\ 1 - p & \text{if } b = \text{false} \end{cases} .$$

where p is the parameter of the distribution.

```
class bernoulli_distribution
{
public:
    // types
    typedef bool result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit bernoulli_distribution(double p = 0.5);
    explicit bernoulli_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    double p() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit bernoulli_distribution(double p = 0.5);
```

2 *Requires:* $0 \leq p \leq 1$.

3 *Effects:* Constructs a `bernoulli_distribution` object; p corresponds to the parameter of the distribution.

```
double p() const;
```

4 *Returns:* The value of the p parameter with which the object was constructed.

26.4.8.2.2 Class template `binomial_distribution`

[lib.rand.dist.bern.bin]

1 A `binomial_distribution` random number distribution produces integer values $i \geq 0$ distributed according to the **discrete** probability function

$$P(i|t,p) = \binom{t}{i} \cdot p^i \cdot (1-p)^{t-i}.$$

where t and p are the parameters of the distribution.

```
template <class IntType = int>
class binomial_distribution
{
public:
    // types
    typedef IntType result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit binomial_distribution(IntType t = 1, double p = 0.5);
    explicit binomial_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    IntType t() const;
    double p() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit binomial_distribution(IntType t = 1, double p = 0.5);
```

2 *Requires:* $0 \leq p \leq 1$ and $0 \leq t$.

3 *Effects:* Constructs a `binomial_distribution` object; `t` and `p` correspond to the respective parameters of the distribution.

```
IntType t() const;
```

4 *Returns:* The value of the `t` parameter with which the object was constructed.

```
double p() const;
```

5 *Returns:* The value of the `p` parameter with which the object was constructed.

26.4.8.2.3 Class template `geometric_distribution`

[lib.rand.dist.bern.geo]

1 A `geometric_distribution` random number distribution produces integer values $i \geq 0$ distributed according to the **discrete** probability function

$$P(i|p) = p \cdot (1 - p)^i.$$

where ~~p is the parameter of the distribution.~~

```
template <class IntType = int>
class geometric_distribution
{
public:
    // types
    typedef IntType result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit geometric_distribution(double p = 0.5);
    explicit geometric_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    double p() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit geometric_distribution(double p = 0.5);
```

2 *Requires:* $0 < p < 1$.

3 *Effects:* Constructs a `geometric_distribution` object; `p` corresponds to the parameter of the distribution.

```
double p() const;
```

- 4 *Returns:* The value of the `p` parameter with which the object was constructed.

26.4.8.2.4 Class template `negative_binomial_distribution`

[lib.rand.dist.bern.negbin]

- 1 A `negative_binomial_distribution` random number distribution produces random integers $i \geq 0$ distributed according to the **discrete** probability function

$$P(i|k,p) = \binom{k+i-1}{i} \cdot p^k \cdot (1-p)^i.$$

where k and p are the parameters of the distribution.

```
template <class IntType = int>
class negative_binomial_distribution
{
public:
    // types
    typedef IntType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    explicit negative_binomial_distribution(IntType k = 01, double p = 0.5);
    explicit negative_binomial_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    IntType k() const;
    double p() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit negative_binomial_distribution(IntType k = 01, double p = 0.5);
```

- 2 *Requires:* $0 \leq p \leq 1$ and $0 \leq k$.
- 3 *Effects:* Constructs a `negative_binomial_distribution` object; k and p correspond to the respective parameters of the distribution.

```
IntType k() const;
```

4 *Returns:* The value of the k parameter with which the object was constructed.

```
double p() const;
```

5 *Returns:* The value of the p parameter with which the object was constructed.

26.4.8.3 Poisson distributions

[lib.rand.dist.pois]

26.4.8.3.1 Class template poisson_distribution

[lib.rand.dist.pois.poisson]

1 A `poisson_distribution` random number distribution produces integer values $i \geq 0$ distributed according to the **discrete** probability function

$$P(i|\mu) = \frac{e^{-\mu} \mu^i}{i!}.$$

where **The distribution parameter μ , is also known as this distribution's mean**, is the parameter of the distribution.

```
template <class IntType = int>
class poisson_distribution
{
public:
    // types
    typedef IntType result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit poisson_distribution(double mean = 1.0);
    explicit poisson_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    double mean() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit poisson_distribution(double mean = 0.51.0);
```

2 *Requires:* $0 < \text{mean}$.

3 *Effects:* Constructs a `poisson_distribution` object; mean corresponds to the parameter of the distribution.

```
double mean() const;
```

4 *Returns:* The value of the mean parameter with which the object was constructed.

26.4.8.3.2 Class template `exponential_distribution`

[lib.rand.dist.pois.exp]

1 An `exponential_distribution` random number distribution produces random numbers $x > 0$ distributed according to the probability density function

$$p(x|\lambda) = \lambda e^{-\lambda x}.$$

where λ is the parameter of the distribution.

```
template <class RealType = double>
class exponential_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit exponential_distribution(RealType lambda = 1.0);
    explicit exponential_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    RealType lambda() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit exponential_distribution(RealType lambda = 1.0);
```

2 *Requires:* $0 < \text{lambda}$.

3 *Effects:* Constructs a `exponential_distribution` object; `lambda` corresponds to the parameter of the distribution.

```
RealType lambda() const;
```

4 *Returns:* The value of the `lambda` parameter with which the object was constructed.

26.4.8.3.3 Class template `gamma_distribution`

[lib.rand.dist.pois.gamma]

- 1 A `gamma_distribution` random number distribution produces random numbers $x > 0$ distributed according to the probability density function

$$p(x|\alpha, \beta) = \frac{e^{-x/\beta}}{\beta^\alpha \Gamma(\alpha)} \cdot x^{\alpha-1}.$$

where α is the parameter of the distribution.

```
template <class RealType = double>
class gamma_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit gamma_distribution(RealType alpha = 1.0, RealType beta = 1.0);
    explicit gamma_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    RealType alpha() const;
    RealType beta() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit gamma_distribution(RealType alpha = 1.0, RealType beta = 1.0);
```

- 2 *Requires:* $0 < \alpha$ and $0 < \beta$.
- 3 *Effects:* Constructs a `gamma_distribution` object; α and β corresponds to the parameters of the distribution.

```
RealType alpha() const;
```

- 4 *Returns:* The value of the α parameter with which the object was constructed.

```
RealType beta() const;
```

- 5 *Returns:* The value of the β parameter with which the object was constructed.

26.4.8.3.4 Class template `weibull_distribution`

[lib.rand.dist.pois.weibull]

- 1 A `weibull_distribution` random number distribution produces random numbers $x \geq 0$ distributed according to the probability density function

$$p(x|a,b) = \frac{a}{b} \cdot \left(\frac{x}{b}\right)^{a-1} \cdot \exp\left(-\left(\frac{x}{b}\right)^a\right).$$

where a and b are the parameters of the distribution.

```
template <class RealType = double>
class weibull_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    explicit weibull_distribution(RealType a = 1.0, RealType b = 1.0)
    explicit weibull_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    RealType a() const;
    RealType b() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit weibull_distribution(RealType a = 1.0, RealType b = 1.0);
```

- 2 *Requires:* $0 < a$ and $0 < b$.
- 3 *Effects:* Constructs a `weibull_distribution` object; a and b correspond to the respective parameters of the distribution.

```
RealType a() const;
```

- 4 *Returns:* The value of the a parameter with which the object was constructed.

```
RealType b() const;
```

- 5 *Returns:* The value of the b parameter with which the object was constructed.

26.4.8.3.5 Class template `extreme_value_distribution`

[lib.rand.dist.pois.extreme]

- 1 An `extreme_value_distribution` random number distribution produces random numbers x distributed with according to the probability density function⁶⁾

$$p(x|a,b) = \frac{1}{b} \cdot \exp\left(\frac{a-x}{b} - \exp\left(\frac{a-x}{b}\right)\right).$$

where a and b are the parameters of the distribution.

```
template <class RealType = double>
class extreme_value_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    explicit extreme_value_distribution(RealType a = 0.0, RealType b = 1.0);
    explicit extreme_value_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    RealType a() const;
    RealType b() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit extreme_value_distribution(RealType a = 0.0, RealType b = 1.0);
```

- 2 *Requires:* $0 < b$.
- 3 *Effects:* Constructs an `extreme_value_distribution` object; a and b correspond to the respective parameters of the distribution.

```
RealType a() const;
```

- 4 *Returns:* The value of the a parameter with which the object was constructed.

⁶⁾ The distribution corresponding to this probability density function is also known (with a possible change of variable) as the Gumbel Type I, the log-Weibull, or the Fisher-Tippett Type I distribution.

RealType b() const;

5 *Returns:* The value of the b parameter with which the object was constructed.

26.4.8.4 Normal distributions

[lib.rand.dist.norm]

26.4.8.4.1 Class template normal_distribution

[lib.rand.dist.norm.normal]

1 A normal_distribution random number distribution produces random numbers x distributed according to the probability density function

$$p(x|\mu,\sigma)p(x) = \frac{1}{\sigma\sqrt{2\pi}} \cdot \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right).$$

where ~~The distribution parameters μ and σ , respectively are also known as this distribution's mean and the standard deviation, are the parameters of the distribution.~~

```
template <class RealType = double>
class normal_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructors and reset functions
    explicit normal_distribution(RealType mean = 0.0, RealType stddev = 1.0);
    explicit normal_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    RealType mean() const;
    RealType stddev() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

explicit normal_distribution(RealType mean = 0.0, RealType stddev = 1.0);

2 *Requires:* $0 < \text{stddev}$.

3 *Effects:* Constructs a normal_distribution object; mean and stddev correspond to the respective parameters of the distribution.

```
RealType mean() const;
```

4 *Returns:* The value of the mean parameter with which the object was constructed.

```
RealType stddev() const;
```

5 *Returns:* The value of the stddev parameter with which the object was constructed.

26.4.8.4.2 Class template `lognormal_distribution`

[lib.rand.dist.norm.lognormal]

1 A `lognormal_distribution` random number distribution produces random numbers $x > 0$ distributed according to the probability density function

$$p(x|m,s) = \frac{1}{sx\sqrt{2\pi}} \cdot \exp\left(-\frac{(\ln x - m)^2}{2s^2}\right).$$

where m and s are the parameters of the distribution.

```
template <class RealType = double>
class lognormal_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    explicit lognormal_distribution(RealType m = 0.0, RealType s = 1.0);
    explicit lognormal_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    RealType m() const;
    RealType s() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit lognormal_distribution(RealType m = 0.0, RealType s = 1.0);
```

2 *Requires:* $0 < s$.

3 *Effects:* Constructs a `lognormal_distribution` object; m and s correspond to the respective parameters of the distribution.

```
RealType m() const;
```

4 *Returns:* The value of the `m` parameter with which the object was constructed.

```
RealType s() const;
```

5 *Returns:* The value of the `s` parameter with which the object was constructed.

26.4.8.4.3 Class template `chi_squared_distribution`

[lib.rand.dist.norm.chisq]

1 A `chi_squared_distribution` random number distribution produces random numbers $x > 0$ distributed according to the probability density function

$$p(x|n) = \frac{x^{(n/2)-1} \cdot e^{-x/2}}{\Gamma(n/2) \cdot 2^{n/2}},$$

where n is a positive integer, is the parameter of the distribution.

```
template <class RealType = double>
class chi_squared_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    explicit chi_squared_distribution(int n = 1);
    explicit chi_squared_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    int n() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit chi_squared_distribution(int n = 1);
```

2 *Requires:* $0 < n$.

3 *Effects:* Constructs a `chi_squared_distribution` object; `n` corresponds to the parameter of the distribution.

```
int n() const;
```

4 *Returns:* The value of the `n` parameter with which the object was constructed.

26.4.8.4.4 Class template `cauchy_distribution`

[lib.rand.dist.norm.cauchy]

1 A `cauchy_distribution` random number distribution produces random numbers x distributed according to the probability density function

$$p(x|a,b) = \left(\pi b \left(1 + \left(\frac{x-a}{b} \right)^2 \right) \right)^{-1}.$$

where a and b are the parameters of the distribution.

```
template <class RealType = double>
class cauchy_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    explicit cauchy_distribution(RealType a = 0.0, RealType b = 1.0);
    explicit cauchy_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    RealType a() const;
    RealType b() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit cauchy_distribution(RealType a = 0.0, RealType b = 1.0);
```

2 *Requires:* $0 < b$.

3 *Effects:* Constructs a `cauchy_distribution` object; a and b correspond to the respective parameters of the distribution.

```
RealType a() const;
```

4 *Returns:* The value of the `a` parameter with which the object was constructed.

```
RealType b() const;
```

5 *Returns:* The value of the b parameter with which the object was constructed.

26.4.8.4.5 Class template `fisher_f_distribution`

[lib.rand.dist.norm.f]

1 A `fisher_f_distribution` random number distribution produces random numbers $x \geq 0$ distributed according to the probability density function

$$p(x|m,n) = \frac{\Gamma((m+n)/2)}{\Gamma(m/2)\Gamma(n/2)} \cdot \left(\frac{m}{n}\right)^{m/2} \cdot x^{(m/2)-1} \cdot \left(1 + \frac{mx}{n}\right)^{-(m+n)/2},$$

where positive integers m and n are the parameters of the distribution positive integers.

```
template <class RealType = double>
class fisher_f_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    explicit fisher_f_distribution(int m = 1, int n = 1);
    explicit fisher_f_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    int m() const;
    int n() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit fisher_f_distribution(int m = 1, int n = 1);
```

2 *Requires:* $0 < m$ and $0 < n$.

3 *Effects:* Constructs a `fisher_f_distribution` object; m and n correspond to the respective parameters of the distribution.

```
int m() const;
```

4 *Returns:* The value of the `m` parameter with which the object was constructed.

```
int n() const;
```

5 *Returns:* The value of the `n` parameter with which the object was constructed.

26.4.8.4.6 Class template `student_t_distribution`

[lib.rand.dist.norm.t]

1 A `student_t_distribution` random number distribution produces random numbers x distributed according to the probability density function

$$p(x|n) = \frac{1}{\sqrt{n\pi}} \cdot \frac{\Gamma((n+1)/2)}{\Gamma(n/2)} \cdot \left(1 + \frac{x^2}{n}\right)^{-(n+1)/2},$$

where integer n is the parameter of the distribution a positive integer.

```
template <class RealType = double>
class student_t_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    explicit student_t_distribution(int n = 1);
    explicit student_t_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    int n() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
explicit student_t_distribution(int n = 1);
```

2 *Requires:* $0 < n$.

3 *Effects:* Constructs a `student_t_distribution` object; `n` and `n` correspond to the respective parameters of the distribution.

```
int n() const;
```


4 *Returns:* The value of the `n` parameter with which the object was constructed.

26.4.8.5 Sampling distributions

[lib.rand.dist.samp]

26.4.8.5.1 Class template `discrete_distribution`

[lib.rand.dist.samp.discrete]

1 A `discrete_distribution` random number distribution produces random integers i , $0 \leq i < n$, distributed according to the **discrete** probability function

$$P(i | p_0, \dots, p_{n-1}) = p_i.$$

where the n probabilities p_i are the parameters of the distribution.

```
template <class IntType = int>
class discrete_distribution
{
public:
    // types
    typedef IntType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    discrete_distribution();
    template <class InputIterator>
        discrete_distribution(InputIterator firstW, InputIterator lastW);
    explicit discrete_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    vector<double> probabilities() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
discrete_distribution();
```

2 *Effects:* Constructs a `discrete_distribution` object with $n = 1$ and $p_0 = 1$. [*Note:* Such an object will always deliver the value 0. — *end note*]

```
template <class InputIterator>
discrete_distribution(InputIterator firstW, InputIterator lastW);
```

3 *Requires:*

- a) InputIterator shall satisfy the requirements of an input iterator [lib.input.iterator].
- b) If firstW == lastW, let the sequence w shall have length $n = 1$ and shall consist of the single value $w_0 = 1$. Otherwise, [firstW, lastW) shall form a sequence w of length $n > 0$ and *firstW shall yield a value w_0 convertible to double. [Note: The values w_k are commonly known as the *weights*. — end note]
- c) The following relations shall hold: $w_k \geq 0$ for $k = 0, \dots, n - 1$, and $0 < S = w_0 + \dots + w_{n-1}$.

4 *Effects:* Constructs a discrete_distribution object with probabilities

$$p_k = \frac{w_k}{S} \text{ for } k = 0, \dots, n - 1.$$

```
vector<double> probabilities() const;
```

5 *Returns:* A vector<double> whose size member returns n and whose operator [] member returns p_k when invoked with argument k for $k = 0, \dots, n - 1$.

26.4.8.5.2 Class template piecewise_constant_distribution

[lib.rand.dist.samp.pconst]

1 A piecewise_constant_distribution random number distribution produces random numbers x , $b_0 \leq x < b_n$, uniformly distributed over each subinterval $[b_i, b_{i+1})$ with according to the probability $P(x) = p_i$ density function

$$p(x|b_0, \dots, b_n, \rho_0, \dots, \rho_{n-1}) = \rho_i, \text{ for } b_i \leq x < b_{i+1}.$$

where the n probabilities p_i and the corresponding $n + 1$ interval boundaries b_i are the parameters of the distribution. The $n + 1$ distribution parameters b_i are also known as this distribution's *interval boundaries*.

```
template <class RealType = double>
class piecewise_constant_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    piecewise_constant_distribution();
    template <class InputIteratorB, class InputIteratorW>
        piecewise_constant_distribution(InputIteratorB firstB, InputIteratorB lastB,
                                       InputIteratorW firstW);
    explicit piecewise_constant_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);
};
```

```

// property functions
vector<RealType> intervals() const;
vector<double> probabilitiesdensities() const;
param_type param() const;
void param(const param_type& parm);
result_type min() const;
result_type max() const;
};

```

```
piecewise_constant_distribution();
```

2 *Effects:* Constructs a `piecewise_constant_distribution` object with $n = 1$, $p_0 \rho_0 = 1$, $b_0 = 0$, and $b_1 = 1$.

```

template <class InputIteratorB, class InputIteratorW>
piecewise_constant_distribution(InputIteratorB firstB, InputIteratorB lastB, InputIteratorW firstW);

```

3 *Requires:*

a) `InputIteratorB` shall satisfy the requirements of an input iterator [lib.input.iterator], as shall `InputIteratorW`.

b) If `firstB == lastB`,

(a) **let** the sequence w **shall** have length $n = 1$ and consist of the single value $w_0 = 1$, and

(b) **let** the sequence b **shall** have length $n + 1$ with $b_0 = 0$ and $b_1 = 1$.

Otherwise,

(c) [`firstB`, `lastB`) shall form a sequence b of length $n + 1$ whose leading element b_0 shall be convertible to `result_type`, and

(d) the length of the sequence w starting from `firstW` shall be at least n , `*firstW` shall return a value w_0 that is convertible to `double`, and any w_k for $k \geq n$ shall be ignored by the distribution.

[*Note:* The values w_k are commonly known as the *weights*. — *end note*]

c) The following relations shall hold for $k = 0, \dots, n - 1$: $b_k < b_{k+1}$ and $0 \leq w_k$. Also, $0 < S = w_0 + \dots + w_{n-1}$.

4 *Effects:* Constructs a `piecewise_constant_distribution` object with ~~probabilities~~ p_k **probability densities**

$$\rho_k = \frac{w_k}{S \cdot (b_{k+1} - b_k)} \text{ for } k = 0, \dots, n - 1.$$

```
vector<result_type> intervals() const;
```

5 *Returns:* A `vector<result_type>` whose `size` member returns $n + 1$ and whose operator `[]` member returns b_k when invoked with argument k for $k = 0, \dots, n$.

```
vector<double> probabilitiesdensities() const;
```

6 *Returns:* A `vector<result_type>` whose `size` member returns n and whose operator `[]` member returns $p_k \rho_k$ when invoked with argument k for $k = 0, \dots, n - 1$.

26.4.8.5.3 Class template `general_pdf_distribution`

[lib.rand.dist.samp.genpdf]

- 1 A `general_pdf_distribution` random number distribution produces random numbers x , $x_{\min} \leq x < x_{\max}$, distributed according to the probability density function whose shape is determined when the distribution is constructed. ~~x_{\min} and x_{\max} are parameters of the distribution.~~

$$p(x|x_{\min}, x_{\max}, \rho) = \rho(x), \text{ for } x_{\min} \leq x < x_{\max}.$$

```
template <class RealType = double>
class general_pdf_distribution
{
public:
    // types
    typedef RealType result_type;
    typedef unspecified param_type;

    // constructor and reset functions
    general_pdf_distribution();
    template <class Func>
        general_pdf_distribution(result_type xmin, result_type xmax, Func& pdf);
    explicit general_pdf_distribution(const param_type& parm);
    void reset();

    // generating functions
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng);
    template <class UniformRandomNumberGenerator>
        result_type operator()(UniformRandomNumberGenerator& urng, const param_type& parm);

    // property functions
    result_type xmin() const;
    result_type xmax() const;
    param_type param() const;
    void param(const param_type& parm);
    result_type min() const;
    result_type max() const;
};
```

```
general_pdf_distribution();
```

- 2 **Effects:** Constructs a `general_pdf_distribution` object with $x_{\min} = 0$ and $x_{\max} = 1$ such that $p(x) = 1$ for all $x_{\min} \leq x < x_{\max}$.

```
template <class Func>
general_pdf_distribution(result_type xmin, result_type xmax, Func& pdf);
```

- 3 **Requires:**

- a) pdf shall be callable with one argument of type `result_type`, and shall return values of a type convertible to `double`;

- b) $x_{\min} < x_{\max}$, and for all $x_{\min} \leq x < x_{\max}$, $\text{pdf}(x)$ shall return a value that is non-negative, non-NaN, and non-infinity; and
- c) the following relations shall hold:

$$0 < z = \int_{x_{\min}}^{x_{\max}} \text{pdf} f(x) dx < \infty ,$$

where f is the mathematical function corresponding to the supplied pdf. [*Note: This implies that the user-supplied pdf need not be normalized. — end note*]

- 4 *Effects:* Constructs a `general_pdf_distribution` object; `xmin` and `xmax` correspond to the respective parameters of the distribution and the corresponding probability density function is given by $p(x)\rho(x) = \text{pdf} f(x)/z$; where $x_{\min} \leq x < x_{\max}$.

```
result_type xmin() const;
```

- 5 *Returns:* The value of the `xmin` parameter with which the object was constructed.

```
result_type xmax() const;
```

- 6 *Returns:* The value of the `xmax` parameter with which the object was constructed.

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