## LA-UR-11-04858

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## MCNP References,

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# Testing MCNP random number generators 

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#### Abstract

Linear congruential random number generators (LCGs) are most widely used for particle-transport Monte Carlo methods and most Monte Carlo codes employ 47- or 48-bit LCGs. Recent progress of computers makes the period of the generators shorter. Thus, we picked up possible candidates of 63 -bit LCGs and tested the LCGs including the current MCNP random number generator. We performed the spectral test, Knuth's standard tests and Marsaglia's DIEHARD tests for the MCNP generator, 63-bit LCGs extended from the MCNP generator and 63 -bit LCGs proposed by L'Ecuyer. We found that the MCNP generator fails some tests in the DIEHARD test suite and the 63-bit LCGs extended from the MCNP RNG fail the spectral test. On the other hand, L'Ecuyer's 63-bit LCGs pass all the tests and their multipliers are excellent. It is considered that they are the most promising LCGs that can be easily upgraded from the current LCG.


## 1 Introduction

It is needless to say that random number generators (RNGs) play a very important role in Monte Carlo simulation. If the quality of a RNG used in the simulation is poor, we cannot trust all results obtained from the simulation. Thus, RNGs used in the simulation must have robust theoretical properties and must be thoroughly verified with tests.

In general, random numbers generated on computers are called "pseudo" random numbers and the sequence of the numbers has a period or cycle length because the available bit length is limited. RNGs should have a period long enough for the simulation. The period can be known theoretically and an appropriate parameter set must be chosen to achieve the long period.

Another requirement for RNGs is that random numbers must be randomly and uniformly distributed in a certain interval. This is often examined by RNG tests with random numbers actually generated. There are a large number of tests proposed for this purpose and some tests have been used as de facto standard. RNGs used should pass some tests for verification of randomness and uniformity.

Linear congruential generators (LCGs) are most frequently used in Monte Carlo simulation. The LCG is one of the classical generators proposed by Lehmer[1]. A lot of other generators have been proposed and some of them have a longer period than the LCG. Nevertheless, most Monte Carlo codes for particle transport have conventionally used them for a long time. It is because LCGs have the following desirable properties;

1. The sequence is deterministic so that repeated calculations will produce identical results.
2. They are very fast, involving only a small number of arithmetic operations.
3. Initialization is trivial, and the state information to specify the sequence for a history is small (1 word).
4. A simple algorithm exists for skipping ahead to any given point in the random sequence.
5. If 48 bits of precision are used in the LCG, the period is large $\left(2^{46} \sim\right.$ $7.0 \times 10^{13}$, or $\sim 10^{14}$ ) and serial correlation is entirely negligible.
6. The algorithm is robust, that is, it cannot fail.

Most Monte Carlo codes use 47- or 48-bit LCGs that have the modulus of $2^{47}$ or $2^{48}$ and the period of $2^{45}$ or $2^{46}$, respectively. The modulus is usually restricted by integer precision of compilers and chosen as a nearly maximum value of available integers for a long period. Such LCGs generate a random number sequence of a period long enough for ordinary Monte Carlo calculations. For example, the current version of MCNP (Version 4) uses a 48-bit LCG and 152917 random numbers are kept for each particle (stride). Then the number of tracked particles from just a sequence is approximately $2^{46} / 152917=4.6 \times 10^{8}$.

Recently it is, however, not unusual to perform a calculation for $10^{8}$ histories or more as the computer speed increases rapidly. Even if all random numbers in a sequence are exhausted, the calculation result would be still reliable in most cases but it may cause unpredictable correlation. Therefore, LCGs with a longer period have been recently required. Fortunately, recent most compilers allow to use 64-bit integers and thus we can extend the period easily.

A new RNG package upgraded for MCNP Version 5 (MCNP5) includes not only the original MCNP 48-bit LCG but also several 63-bit LCGs. The 63 -bit LCGs have the period of $2^{61}\left(=2.3 \times 10^{18}\right)$ and $2^{63}\left(=9.2 \times 10^{18}\right)$ for multiplicative and mixed LCGs, respectively. Some 63-bit LCGs in the package are recommended by L'Ecuyer[2] and the others are obtained by slightly changing the parameters to determine LCGs. Therefore, they are subject to the RNG tests.

In this work, all the proposed RNGs for MCNP5 are tested with the standard test suite summarized by Knuth[3] and the DIEHARD test suite proposed by Marsaglia[4].

## 2 Linear Congruential Generator

### 2.1 Review of principle and features

The basic recursive equation for the linear congruential generators (LCGs) is given by

$$
\begin{equation*}
S_{n+1}=\left(g S_{n}+c\right) \bmod m \tag{1}
\end{equation*}
$$

where $S_{n}$ is the integer in the interval [ $0, m-1$ ], $m$ the modulus $(m>0), g$ the multiplier $(0 \leq a<m), c$ the increment $(0 \leq c<m)$. Then, the random
number $\xi_{n}$ between 0 and 1 is generated by the following equation;

$$
\begin{equation*}
\xi_{n}=S_{n} / m \tag{2}
\end{equation*}
$$

We denote the above LCG as $\operatorname{LCG}(g, c, m)$. The LCGs are categorized into 2 types; multiplicative LCGs for $c=0$ and mixed LCGs for $c \neq 0$.

Apparently the integers generated by Eq. (1) lie between 0 and $m-1$. Thus the possible maximum period is $m$. In the case of multiplicative LCGs, the integers lie between 1 and $m-1$ because $S_{i}=0$ cannot be allowed. The possible maximum period is $m-1$.

The maximum period cannot be achieved for all the sets of $\left(g, c, m, S_{0}\right)$. Our most concern is to find the sets that enable LCGs have the maximum period. For this purpose, we use the following theorems for mixed and multiplicative LCGs, respectively.

Theorem A (See [3, p. 17]) The $\operatorname{LCG}(g, c, m)$ has the maximum period $m$ if and only if

1. $c$ is relatively prime to $m$;
2. $g-1$ is a multiple of $p$, for every prime $p$ dividing $m$;
3. $g-1$ is a multiple of 4 , if $m$ is a multiple of 4 .

Theorem B (See [16, p. 592]) The $\operatorname{LCG}(g, 0, m)$ has the maximum period $m-1$ if and only if

1. $m$ is a prime number;
2. $g$ is a primitive root of $m$.
$g$ is a primitive root of $m$ (prime) if and only if

- $g^{m-1} \equiv 0(\bmod m)$;
- For all integers $i<m-1$, the quantity $\left(g^{i}-1\right) / m$ is not an integer.

Theorems A and B give us to choose the sets of the parameters but there are still a huge number of choices that satisfy Theorem A. What we have to consider first is often the choice of a modulus $m$. It is restricted by integer precision available on a computing platform. Currently, a type declaration

INTEGER(8) is available on most platforms and the modulus is often less than or equal to $2^{64}$ in this case.

There are two major choices for the modulus. One is a prime modulus. In particular, a Mersenne prime that has the form of $2^{\alpha}-1$ is often used. Such RNGs are often seen in scientific subroutine libraries. The other choice is the modulus of the power of 2 . This is also often used because of the computational advantage. However RNGs with such moduli have the following drawbacks;

- They does not have the maximum period $m-1$ because they does not satisfy Theorem B-1.
- The $(r+1)$-th most significant bit has period length at most $2^{-r}$ times that of the most significant bit [2].
In spite of these drawbacks, The RNGs with moduli of the power of 2 is traditionally used in Monte Carlo codes for particle transport. We also investigate only those RNGs in this work. For the RNGs, Theorems A for mixed RNGs can be rewritten as follows.

Theorem C (See [16, p. 601]) The $\operatorname{LCG}\left(g, c, 2^{\beta}\right)$ has the maximum period $2^{\beta}$ if and only if

1. $g \equiv 1(\bmod 4)$;
2. $c$ is odd.

On the other hand, we use the following theorem for multiplicative LCGs instead of Theorem B.

Theorem D (See [16, p. 598]) The $\operatorname{LCG}\left(g, 0,2^{\beta}\right)$ has the maximum period $2^{\beta-2}$ if and only if

1. $g \equiv \pm 3(\bmod 8)$;
2. $S_{0}$ is an odd integer.

Furthermore, multipliers of the form $A \equiv 5(\bmod 8)$ produce more uniformly distributed random numbers than multipliers of the form $A \equiv 3(\bmod 8)$ (See [16, p. 600]). We may choose the of the form $A \equiv 5(\bmod 8)$ though it is not particularly serious for large $\beta$.

We have to find the sets of the parameters that satisfy Theorem C or D at least.

### 2.2 New MCNP RNGs

A new random number package for MCNP5 includes the following RNGs.

1. $\operatorname{LCG}\left(5^{19}, 0,2^{48}\right)$ : current MCNP RNG
2. $\operatorname{LCG}\left(5^{19}, 0,2^{63}\right)$ : multiplicative LCG
3. $\operatorname{LCG}\left(5^{23}, 0,2^{63}\right):$ multiplicative LCG
4. $\operatorname{LCG}\left(5^{25}, 0,2^{63}\right)$ : multiplicative LCG
5. $\operatorname{LCG}\left(5^{19}, 1,2^{63}\right):$ mixed LCG
6. $\operatorname{LCG}\left(5^{23}, 1,2^{63}\right):$ mixed LCG
7. $\operatorname{LCG}\left(5^{25}, 1,2^{63}\right):$ mixed LCG
8. LCG(3512401965023503517, $\left.0,2^{63}\right)$ : L'Ecuyer's table
9. LCG(2444805353187672469, $\left.0,2^{63}\right)$ : L'Ecuyer's table
10. LCG(1987591058829310733, $\left.0,2^{63}\right):$ L'Ecuyer's table
11. LCG(9219741426499971445, $\left.1,2^{63}\right)$ : L'Ecuyer's table, mixed LCG
12. LCG(2806196910506780709, $\left.1,2^{63}\right)$ : L'Ecuyer's table, mixed LCG
13. LCG(3249286849523012805, 1, $\left.2^{63}\right)$ : L'Ecuyer's table, mixed LCG

The first RNG is a 48-bit LCG that has been used for MCNP. This LCG is proposed by Beyer (See [12]) and its validity has been well established through many production runs. The other RNGs that are newly implemented for MCNP5 are 63-bit LCGs. Of course, 64-bit LCGs can be easily realized on current 64-bit based platforms but there are still machine/compiler quirks with a sign bit. Therefore, the 63 -bit LCGs are chosen for portability.

LCGs $2 \sim 4$ are 63 -bit multiplicative LCGs. LCG 2 has the same multiplier as the original MCNP RNG and is a very good candidate for a 63 -bit LCG. However, the multiplier may be slightly small for a modulus $2^{6} 3$. The most significant bit of $5^{19}$ is 45 since

$$
\begin{aligned}
5^{19}= & 100010101100011100100011000001001000100111101_{2} \\
= & 2^{44}+2^{40}+2^{38}+2^{36}+2^{35}+2^{31}+2^{30}+2^{29}+2^{26}+2^{22}+2^{21} \\
& +2^{15}+2^{12}+2^{8}+2^{5}+2^{4}+2^{3}+2^{2}+2^{0}
\end{aligned}
$$

Thus the first 19 bits are 0's in the 64 -bit representation. It does not always lead to the non-randomness of a sequence but it is desirable that each of 64 bits should be randomly arranged with 0 and 1.

The multipliers $5^{23}, 5^{25}$ and $5^{27}$ are possible candidates. One reason is that multipliers of odd powers of 5 always 5 modulo 8 . Since

$$
5^{2 i-1}=5 \times(3 \times 8+1)^{i-1} \equiv 5(\bmod 8)
$$

for $i>1$, the multipliers of $5^{2 i-1}$ satisfy Theorem D-1. The other reason is that the multipliers can be expressed in the precision of a FORTRAN type declaration $\operatorname{INTEGER}(8)$ whose range is $\left[-2^{63}, 2^{63}-1\right]$. However, $5^{27}$ is rejected from the candidates because of its bit pattern. The following is the bit patterns for $5^{23}, 5^{25}$ and $5^{27}$;

$$
\begin{aligned}
5^{23}= & 101010010110100000010110001111110000101001010111101101_{2} \\
5^{25}= & 100001000101100101010001011000010100000000010100100001 \\
& 00101_{2} \\
5^{27}= & 11001110110010111000111100100111111101 \underline{0000100000000011} \\
& 110011101_{2} .
\end{aligned}
$$

One can see a regular bit pattern in the underlined part.
LCGs $5 \sim 7$ are 63 -bit mixed LCGs. The multipliers are the same as those of the multiplicative LCGs. They also satisfy Theorem C-1 since

$$
5^{2 i-1}=(4+1)^{2 i-1} \equiv 1(\bmod 4) .
$$

The period of the mixed LCGs is $2^{63}$ and is slightly longer than that of the multiplicative LCGs.

LCGs $8 \sim 13$ are 63 -bit LCGs proposed by L'Ecuyer [2]. They have a good lattice structure and are recommended to use as RNGs for computer simulation.

## 3 Tests for RNGs

There are a lot of tests to assess the RNGs. Here, we summarize the tests focusing on those we have used in this work.

The tests are classified into following two categories.

- Theoretical tests: Analyzing the algorithm of RNGs based on the number theory and the theory of statistics.
- Empirical tests: Analyzing the uniformity, patterns and so on of RNs generated by RNGs.

The theoretical tests provide us a clue for a good choice of the RNG parameters such as multiplier, increment, modulus etc. On the other hand, the empirical tests uses output RNs that are used actually, and thus they are useful to verify the algorithm implemented in the program.

The empirical tests can be further classified into some categories.

- Standard tests
- Bit level tests
- Physical tests

In this work, we have performed the standard and Bit level tests with the SPRNG[17] and DIEHARD[4] test routines. The tests used in this work are briefly described in the following sections.

Some of these tests are applied directly to a real-valued sequence of RNs

$$
\begin{equation*}
\xi_{0}, \xi_{1}, \xi_{2}, \cdots \tag{3}
\end{equation*}
$$

However, other tests must be applied to a sequence of random integers. In this case, the sequence of random integers

$$
\begin{equation*}
I_{0}, I_{1}, I_{2}, \cdots \tag{4}
\end{equation*}
$$

is obtained from the following rule;

$$
\begin{equation*}
I_{n}=\left\lfloor d \xi_{n}\right\rfloor \tag{5}
\end{equation*}
$$

where $d$ is an arbitrary integer and $\lfloor x\rfloor$ is the floor of $x$, that is, the greatest integer such that $\max _{k \leq x} k . d$ is sometimes chosen as a power of 2 ;

$$
\begin{equation*}
d=2^{m} \tag{6}
\end{equation*}
$$

where $m$ is an integer. For $0 \leq \xi_{n}<1, \xi_{n}$ can be expressed as the following form;

$$
\begin{equation*}
\xi_{n}=b_{1} * 2^{-1}+b_{2} * 2^{-2}+\cdots+b_{m-1} * 2^{-m+1}+b_{m} * 2^{-m}+\cdots \tag{7}
\end{equation*}
$$

Then $I_{n}$ turns out to be

$$
\begin{equation*}
I_{n}=b_{1} * 2^{m-1}+b_{2} * 2^{m-2}+\cdots+b_{m-1} * 2^{1}+b_{m} * 2^{0} \tag{8}
\end{equation*}
$$

Therefore, $I_{n}$ represents the $m$ most significant bits of the binary representation of $\xi_{n}$.

### 3.1 Theoretical Test

One of the most useful theoretical tests for LCGs is the spectral test. This test inspects the property of the full period of a RNG. All RNGs currently known to be bad fail the test [3, p. 93].

This test was originally introduced by Coveyou and MacPherson [5] and improved by Dieter [6] and Knuth [7]. Hopkins proposed a revised algorithm with a source program to perform the spectral test [8].

### 3.1.1 Spectral Test

It is well known that LCGs have regular patterns (lattice structures) when overlapping $t$-tuples of a random number sequence are plotted in a hypercube [9]. In other words, all the $t$-tuples are covered with families of parallel $(t-1)$ dimensional hyperplanes. The spectral test determines the maximal distance between adjacent parallel hyperplanes. As one can easily find, the smaller the distance is, the better the RNG is.

Now we define the $i$-th overlapping $t$-tuples;

$$
\left(\xi_{i}, \xi_{i+1}, \cdots, \xi_{i+t-1}\right) \text { for } t \geq 1
$$

where $\xi_{i}$ is the $i$-th random number of a sequence. We regard the $t$-tuples as a point in the $t$-dimensional unit hypercube $[0,1)^{t}$ If the period of the sequence is $M$, we can plot $M$ points in the hypercube. Then, there exist multiple families of of parallel $(t-1)$-dimensional hyperplanes that covers all the points. Let $d_{t}(m, g)$ be the maximal distance between the adjacent parallel hyperplanes. (Recall that $m$ is the modulus and $g$ the multiplier.) The distance is also rewritten as follows [3, p. 94];

$$
\begin{equation*}
d_{t}(m, g)=\frac{1}{\nu_{t}(m, g)} \tag{9}
\end{equation*}
$$

where $\nu_{t}(m, g)$ is called the $t$-dimensional accuracy of the RNG and defined as follows [3, p. 101];

$$
\begin{equation*}
\nu_{t}(m, g)=\min _{i}\left\{\sqrt{\sum_{k=1}^{t} S_{i+k-1}} \mid \sum_{k=1}^{t} g^{i-1} S_{i+k-1} \equiv 0 \bmod m\right\} \tag{10}
\end{equation*}
$$

for $2 \leq t \leq T$, given T . The spectral test calculates $\nu_{t}(m, g)$ and an algorithm is described in Reference [3, p. 101].

There is a theoretical upper bound on $\nu_{t}(m, g)$ given by

$$
\begin{equation*}
\nu_{t}(m, g) \leq \gamma_{t}^{1 / 2} \tau^{1 / t} \stackrel{\text { def }}{=} \nu_{t}^{*}(m) \tag{11}
\end{equation*}
$$

where $\tau$ is the number of points per unit volume and $\gamma_{t}$ is Hermite's constant. The constant is known for $t \leq 8$ (See [10, p. 332]):

$$
\begin{gather*}
\gamma_{1}=1, \gamma_{2}=\left(\frac{4}{3}\right)^{1 / 2}, \gamma_{3}=2^{1 / 3}, \gamma_{4}=2^{1 / 2} \\
\gamma_{5}=2^{3 / 5}, \gamma_{6}=\left(\frac{64}{3}\right)^{1 / 6}, \gamma_{7}=4^{3 / 7}, \gamma_{8}=2 \tag{12}
\end{gather*}
$$

Since we consider multiplicative LCGs with modulus $2^{\beta}$ and mixed LCGs with a full period, $\tau$ is equivalent to $M(\tau=M)$ :

$$
M= \begin{cases}\frac{m}{4} & \text { for multiplicative LCGs (modulus } \left.2^{\beta}\right)  \tag{13}\\ m & \text { for mixed LCGs. }\end{cases}
$$

Then the inequality (11) can be rewritten as

$$
\begin{equation*}
\nu_{t}(m, g) \leq \gamma_{t}^{1 / 2} M^{1 / t} \stackrel{\text { def }}{=} \nu_{t}^{*}(m) \tag{14}
\end{equation*}
$$

Identically, there is a lower bound on $d_{t}(m, g)$ :

$$
\begin{equation*}
d_{t}(m, g) \geq \gamma_{t}^{-1 / 2} \tau^{-1 / t} \stackrel{\text { def }}{=} d_{t}^{*}(m) \tag{15}
\end{equation*}
$$

In our case, the above inequality can be rewritten as

$$
\begin{equation*}
d_{t}(m, g) \geq \gamma_{t}^{-1 / 2} M^{-1 / t} \stackrel{\text { def }}{=} d_{t}^{*}(m) \tag{16}
\end{equation*}
$$

The normalized maximal distance is often used as a measure and is defined as

$$
\begin{equation*}
S_{t}(m, g)=\frac{d_{t}^{*}(m)}{d_{t}(m, g)} \tag{17}
\end{equation*}
$$

$S_{t}(m, g)$ lies between 0 and 1.
Note that the increment $c$ does not appear in the above discussion. In theory, $c$ does not affect the spectral test [3, p. 97], for $c \neq 0$. However, $c$ affects the results of the spectral test implicitly in our work because we consider the LCGs with modulus $2^{\beta}$ and the existence of $c$ increases the period of them.

There are some criteria to rank LCGs. Knuth proposed a measure $m u_{t}(m, g)$ that indicates the effectiveness of the multiplier $g[3$, p. 105]:

$$
\begin{equation*}
\mu_{t}(m, g)=\frac{\pi^{t / 2} \nu_{t}^{t}(m, g)}{(t / 2)!M} \tag{18}
\end{equation*}
$$

where

$$
\begin{equation*}
\left(\frac{t}{2}\right)=\left(\frac{t}{2}\right)\left(\frac{t}{2}-1\right) \cdots\left(\frac{1}{2}\right) \sqrt{\pi} \text { for } t \text { odd. } \tag{19}
\end{equation*}
$$

Knuth also introduced a criterion with $\mu_{t}(m, g)$ as summarized in Table 1.
Table 1: Knuth's criterion for the spectral test

| $\mu_{t}(m, g)$ for $2 \leq t \leq 6$ | Result |
| :--- | :--- |
| $\mu_{t}(m, g) \geq 1$ | Pass and the multiplier is excellent. |
| $1 \geq \mu_{t}(m, g) \geq 0.1$ | Pass. |
| $0.1>\mu_{t}(m, g)$ | Fail. |

Fishman employed $S_{t}(m, g)$ to screen multipliers in his papers [11], [12]. He proposed the following criterion;

$$
\begin{equation*}
M_{T}(m, g) \stackrel{\text { def }}{=} \min _{2 \leq t \leq T} S_{t}(m, g) \geq S \tag{20}
\end{equation*}
$$

where $S$ is between 0 and 1 and he chose $S=0.8$. According to his study [12], any multiplier that satisfies the above condition does not exceed $d_{t}^{*}(m)$ by more than $25 \%$.

L'Ecuyer also employed same criterion as above to obtain the best multipliers for 31-bit and 15-bit LCGs [13]. Recently, he performed an extensive study to find LCGs of different sizes with good lattice structures and investigated $d_{t}(m, g)$ for higher dimensions [2]. In the paper, he employed extended criteria $M_{8}(m, g), M_{16}(m, g)$ and $M_{32(m, g)}$ and proposed the best multiplier for each criterion.

### 3.2 Standard Tests

The standard tests have been used widely to check the quality of RNGs and were well reviewed by Knuth[3].

### 3.2.1 Equidistribution test (Frequency test)

The equidistribution test is a very fundamental test for Monte Carlo calculations. This test check whether RNs are generated uniformly between 0 and 1. In this test, the RNs can be submitted directly to the Kolmogorov-Smirnov (K-S) test[3] but the chi-square ( $\chi^{2}$ ) test can be also applied for the random integers. In the latter case, RNs in the interval $[0,1)$ are multiplied by $d$ and truncated to integers in the interval $[0, d)$. If the RNs are uniformly generated, each integer must have the equal probability $1 / d$.

The equidistribution test in the SPRNG routines uses the latter scheme. In addition, the chi-square test is repeated the specified times (NTESTS) and the K-S test is applied for the obtained chi-square statistics.

### 3.2.2 Serial test

This test checks serial correlation of a RN stream. Generally, $n$ groups of $k$-tuples are comprised of $k * n$ random integers in [ $0, d-1$ ], and then it is checked whether the $k$-tuples are uniformly distributed in the $k$-dimensional hypercube. Each $k$-tuple must occur with the probability $1 / d^{k}$ unless the serial correlation exists.

The serial test in the SPRNG routines can be used only for pairs of RNs, that is, $k=2$. We generate $n$ pairs of integers such as $\left(I_{1}, I_{2}\right),\left(I_{3}, I_{4}\right), \cdots$, $\left(I_{2 n}, I_{2 n+1}\right)$ and count the number of times that each pair occurs. Each of the $d^{2}$ pairs should be equally likely to occur. Thus we apply the chi-square test to these $d^{2}$ bins with probability $1 / d^{2}$ in each bin. In addition, the chi-square test is repeated the specified times (NTESTS) and the K-S test is applied for the obtained chi-square statistics.

### 3.2.3 Gap test

In this test, the lengths of "gaps" between random numbers in a certain range are counted. The range is defined with 2 real numbers $a, b$ such that $0 \leq a<b \leq 1$. Suppose that random numbers $\xi_{j}$ and $\xi_{r}$ lie between $a$ and $b$
and others $\xi_{j+1}, \cdots, \xi_{r-1}$ do not; $\xi_{j}, \xi_{j+1}, \cdots, \xi_{r-1}, \underline{\xi_{r}}$. Then the gap length is $r$.

As an example, suppose that we get the following RN sequence and set $(a, b)=(0.4,0.6)$;
$0.10574,0.66509, \underline{0.46622}, 0.93925,0.26551,0.11361,0.25714, \underline{0.45412}$,
$0.13971, \underline{0.59733}, 0.26273,0.09937,0.94662,0.14760,0.34662,0.93293$,
$0.08641,0.02030, \underline{0.45855}, 0.82829,0.20008,0.32121,0.72824, \underline{0.45938}$,
$\cdots$,
then we obtain the gap lengths $5,2,10,5, \cdots$, in turn.
In SPRNG, $n$ gap lengths are counted and gap lengths greater than $t$ is lumped together in a category. The chi-square test is applied to the $t+1$ categories. In addition, the chi-square test is repeated the specified times (NTESTS) and the K-S test is applied for the obtained chi-square statistics.

### 3.2.4 Poker test (Partition test)

We generate $n$ groups of $k$ successive random integers ( $k$-tuples) in $[0, d-1]$ and count the number of distinct integers in each $k$-tuple. A chi-square test is then applied to the $k$ categories.

Suppose that we consider the following random integer sequence for $d=5$,

$$
0,3,2,4,1,0,1,2,0,2,1,0,4,1,1,4,0,0,2,4, \cdots
$$

and make 5 -tuples $(k=5)$. Then, we obtain the following result.

| 5 -tuple | distinct integers | hand |
| :---: | :---: | :---: |
| $(0,3,2,4,1)$ | 5 | all different |
| $(0,1,2,0,2)$ | 3 | two pair |
| $(1,0,4,1,1)$ | 3 | three of a kind |
| $(4,0,0,2,4)$ | 3 | two pair |

The above example shows the simple case of the classical poker test. In this example, "two pair" and "three of a kind" are treated as the same category but not in the classical test. Likewise, "full house" and "four of a kind" are treated as the different category in the classical test.

In SPRNG, the chi-square test is repeated the specified times (NTESTS) and the K-S test is applied for the obtained chi-square statistics.

### 3.2.5 Coupon collector's test

We generate random integers in $[0, d-1]$ and observe the length of the segment that includes a complete set of integers from 0 to $d-1$. For example, if we get the following random integer sequence for $d=3$,

$$
0,1,1,2,0,0,0,1,0,1,0,0,2,0,1,2,0,0,1,2, \cdots,
$$

then we obtain the following result.

| segment | length of segment |
| :--- | :---: |
| $(0,1,1,2)$ | 4 |
| $(0,0,0,1,0,1,0,0,2)$ | 9 |
| $(0,1,2)$ | 3 |
| $(0,0,1,2)$ | 4 |

Usually, we lump segments of length larger than $t$ and have $t-d+1$ categories. A chi-square test is then applied to these categories.

In SPRNG, the chi-square test is repeated the specified times (NTESTS) and the K-S test is applied for the obtained chi-square statistics.

### 3.2.6 Permutation test

We generate $n$ sets of $m$ successive RNs ( $m$-tuples) in $[0,1$ ). The RNs in each set have $m$ ! possible orders and the number of times each order appears is scored. All the orders must occur with equal probability if the RNs are properly generated. A chi-square test is thus applied to $m$ ! categories with probability $1 / m$ !.

As an example, suppose that we get the following RN sequence,

$$
\begin{aligned}
& 0.10574,0.66509,0.46622,0.93925,0.26551,0.11361, \\
& 0.25714,0.45412,0.13971,0.59733,0.26273,0.09938
\end{aligned}
$$

and consider the sets of triples $(m=3)$. When we rank the triples in each set according to their magnitude, we have 6 categories; $(1,2,3)$, $(1,3,2),(2,1,3)$, $(2,3,1),(3,1,2),(3,2,1)$, where 1 and 3 mean the smallest and largest RNs in each set, respectively. Then we can obtain the following result from the above sequence.

| triples | category |
| :--- | :---: |
| $(0.10574,0.66509,0.46622)$ | $(1,3,2)$ |
| $(0.93925,0.26551,0.11361)$ | $(3,2,1)$ |
| $(0.25714,0.45412,0.13971)$ | $(2,3,1)$ |
| $(0.59733,0.26273,0.09938)$ | $(3,2,1)$ |
| $\ldots$ |  |

In SPRNG, the chi-square test is repeated the specified times (NTESTS) and the K-S test is applied for the obtained chi-square statistics.

### 3.2.7 Runs-up test

In the runs-up test, RNs are generated in $[0,1)$ and the length of runs-up in which the successive RNs are increasing. For example, if we get the same RN sequence as in the permutation test and put a vertical line at the breakpoint,

$$
\begin{aligned}
& 0.10574,0.66509|0.46622,0.93925| 0.26551 \mid 0.11361, \\
& 0.25714,0.45412|0.13971,0.59733| 0.26273 \mid 0.09938
\end{aligned}
$$

then the length of the first run is 2 , the length of the second run is 2 , the length of the third and fourth runs is 1 , etc. The runs up of the length greater than $t$ are lumped together.

We cannot simply apply a chi-square test to the counts of the length because the adjacent runs are not independent. Instead we apply the chisquare test to a test statistic in the covariance matrix form.

In SPRNG, a slightly modified version of the test is implemented. The RN that follows a previous run is discarded. In the above example, 0.46622 , $0.26551,0.13971$ and 0.26273 are discarded;

$$
\begin{aligned}
& 0.10574,0.66509|(0.46622) 0.93925|(0.26551) \mid 0.11361, \\
& 0.25714,0.45412|(0.13971) 0.59733|(0.26273) \mid 0.09938,
\end{aligned}
$$

Then the lengths of runs-up are, in turn, $2,1,3,1,1 \cdots$. The chi-square test is applied to the counts of the lengths and repeated the specified times (NTESTS) and the K-S test is applied for the obtained chi-square statistics.

### 3.2.8 Maximum-of- $t$ test

We generate $n$ sets of $t$ successive RNs ( $t$-tuples) in $[0,1$ ) and observe a maximum RN in each set. For example, suppose that we get the following RN sequence,

$$
0.10574,0.66509,0.46622,0.93925,0.26551,0.11361
$$ $0.25714,0.45412,0.13971,0.59733,0.26273,0.09938$, ...

If $t=3$, we obtain the following result.

| triples | maximum RN |
| :--- | :---: |
| $(0.10574,0.66509,0.46622)$ | 0.66509 |
| $(0.93925,0.26551,0.11361)$ | 0.93925 |
| $(0.25714,0.45412,0.13971)$ | 0.45412 |
| $(0.59733,0.26273,0.09938)$ | 0.59733 |
| $\ldots$ |  |

The distribution of the maximum RNs should be $x^{t}$ and the K-S test is applied to them.

In SPRNG, the K-S test is repeated the specified times (NTESTS) and another K-S test is applied for the obtained K-S statistics.

### 3.2.9 Collision test

Suppose that we have $m$ urns and throw $n$ balls into the urns at random. If $m \gg n$, then most of the balls fall into empty urns. However, some balls may fall into an run that is occupied by other balls. In this case, it is said that a "collision" has occurred. The collision test counts the number of collisions and a RNG passes this test if there are not too many or too few collisions.

In order to realize the above idea, we generate $n$ sets of $\log m d$ successive random integers in $\left[0,2^{\log d}-1\right]$. Then we form $n$ new $\log m$ bit random integers with the $\log d$ most significant bits from $\log m d$ random integers, where $\log m=\log m d \times \log d$. For example, if $\log d=1$ and we get the following random integer sequence,
$0,1,0,1,0,0,0,0,0,1,0,0,1,0,0,1,0,0,0,1$
$0,0,1,0,1,0,1,0,1,1,1,1,0,1,1,0,0,0,1,0$
$1,1,1,0,0,0,0,1,0,1,0,1,0,0,0,1,0,1,1,0$
then we obtain the following result for $\log m d=20$.

$$
\begin{aligned}
& 01010000010010010001_{2}=328849 \\
& 00101010111101100010_{2}=175970 \\
& 11100001010100010110_{2}=922902
\end{aligned}
$$

All possible values of the new random integers and each new random integer correspond to urns and a ball, respectively. When the same random integer appears in $n$ sets, a collision occurs. The number of collisions is counted and a chi-square test is applied to it.

In SPRNG, $\log m=\log m d \times \log d$ must be less than 32 and $n$ must be less than the number of possible new random integers $2^{\log m d \times \log d}$.

### 3.3 DIEHARD Tests

### 3.3.1 Birthday spacings test

In this test, we choose $m$ birthdays in a year of $n$ days. This is simulated by generating $m$ random integers in $[1, n]$. Suppose we get random integers $I_{1}, I_{2}, \cdots, I_{m}$, we sort them into non-decreasing order; $I_{(1)} \leq I_{(2)} \leq \cdots \leq$ $I_{(m)}$. Then we obtain a list of $m$ birthday spacings;

$$
I_{(1)}, I_{(2)}-I_{(1)}, I_{(3)}-I_{(2)}, \cdots, I_{(m)}-I_{(m-1)}=Y_{1}, Y_{2}, Y_{3}, \cdots, Y_{m} .
$$

We sort the spacings into non-decreasing order; $Y_{(1)} \leq Y_{(2)} \leq \cdots \leq Y_{(m)}$. Then we counts the number of indices $j$ such that $1<j \leq n$ and $Y_{(j)}=Y_{(j-1)}$. If $j$ is the number of values that occur more than once in that list, then $j$ is asymptotically Poisson distributed with mean $m^{3} /(4 n)$.

Experience shows $n$ must be quite large, say $n \geq 2^{18}$, for comparing the results to the Poisson distribution with that mean. This test in DIEHARD uses $n=2^{24}$ and $m=2^{9}$, so that the underlying distribution for $j$ is taken to be Poisson with mean $\lambda=\left(2^{9}\right)^{3} /\left(2^{2} \times 2^{24}\right)=2$. The process to obtain $j$ is repeated 500 times and a chi-square test is applied to $500 j$ 's. As a result, the chi-square test provides a $p$-value.

This test in DIEHARD uses several parts of bits of given 32-bit random integers. The first test uses bits 1-24 (counting from the left) from integers. In the second test, bits 2-25 are used to provide birthdays, then 3-26 and so on to bits $9-32$. Each set of bits provides a $p$-value, and the nine $p$-values provide a sample for a K-S test.

### 3.3.2 Overlapping 5-permutation test

This test is a kind of overlapping $m$-tuple tests. The tests use sets of overlapped successive random integers. For example, we consider the following sequence of random integers obtained for $d=8$ in Eq. (5);

$$
0,5,3,7,2,0,2,3,1,4,2,0,7,1,2,7, \cdots, 4,5,3,1,5,2
$$

In the case of $m=5$, we add the first 4 integers to the end of the sequence and we group $n$ sets of overlapping 5 -tuples;

$$
(0,5,3,7,2),(5,3,7,2,0),(3,7,2,0,2), \cdots(5,2,0,5,3),(2,0,5,3,7)
$$

According to Marsaglia[24], the circulation has an asymptotically negligible effect but makes deriving a covariance matrix for a test statistic much simpler. Obviously, the sets are not independent of each other and thus a test statistic of the quadratic form with a covariance matrix is used. The statistic has asymptotically a chi-square distribution.

The basic idea of the overlapping 5-permutation test is the same as the permutation test described in Section 3.2.6. The difference is whether the sets of 5 -tuple is overlapped or not. Each set of five successive integers can be in one of 120 states (5! possible orderings of five integers). The number of occurrences of each state is counted for the test statistic.

This test in DIEHARD uses random integer sequences of length 1000 and forms 1000 sets of overlapping 5 -tuples. This process is repeated 1000 times and the cumulative counts are made for a million 32-bit random integers. The counts are used to yield the test statistic with the quadratic form in the weak inverse of the $120 \times 120$ covariance matrix. (If $C C^{-} C=C$, then $C^{-}$is a weak inverse of $C$.) Finally a $p$-value is obtained from a chi-square distribution with 99 degrees of freedom (the asymptotic rank of the covariance matrix). This version of overlapping 5 -permutation test uses a million integers, twice.

### 3.3.3 Binary rank test

We form a binary matrix from a sequence of random integers. Each column of the matrix consists of the binary representation of a random integer. In general, $m n$-bit random integers forms a $m \times n$ binary matrix. The $i$-th $n$-bit random integer can be expressed as follows;

$$
\begin{aligned}
I_{i} & =f_{i, 1} * 2^{n-1}+f_{i, 2} * 2^{n-1}+\cdots+f_{i, n-1} * 2^{1}+f_{i, n} * 2^{0} \\
& =\left(f_{i, 1} f_{i, 2} \cdots f_{i, n-1} f_{i, n}\right)
\end{aligned}
$$

where $f_{i, j}$ is 0 or 1 . Then using $m$ integers, we obtain a binary matrix $A$;

$$
A=\left(\begin{array}{cccc}
f_{1,1} & f_{1,2} & \cdots & f_{1, n} \\
f_{2,1} & f_{2,2} & \cdots & f_{2, n} \\
\vdots & \vdots & \vdots & \vdots \\
f_{m, 1} & f_{m, 2} & \cdots & f_{m, n}
\end{array}\right)
$$

A lot of matrices are usually generated from a sequence of random integers and the ranks of the matrices are calculated. A chi-square test is applied to the ranks to obtain a $p$-value.

It is not alway necessary to use a full matrix for this test and we can use a partial matrix. The binary rank test in DIEHARD is performed for three forms of matrices; $31 \times 31,32 \times 32$ (full) and $6 \times 8$ matrices. For $31 \times 31$ matrices, the leftmost 31 bits of 31 random integers are used to form each matrix. The ranks can be from 0 to 31, but ranks less than 28 are rare. Thus the counts for rank less than 28 are lumped together. Ranks are found for 40,000 matrices and a chi-square test is applied to counts for ranks $31,30,29$ and equal to or less than 28.

For $32 \times 32$ matrices, all bits of 32 random integers are used to form each matrix. The ranks can be from 0 to 32 . Since ranks less than 29 are rare, the counts for rank less than 29 are lumped together. Ranks are found for 40,000 matrices and a chi-square test is applied to counts for ranks 32,31 , 30 and equal to or less than 29.

For $6 \times 8$ matrices, 6 bits of 8 random integers are used to form each matrix. The ranks can be from 0 to 6 . However, ranks $0,1,2,3$ are rare and thus their counts are lumped together as rank 4. Ranks are found for 100,000 matrices and a chi-square test is applied to the counts for ranks 6,5 and equal to or less than 4.

### 3.3.4 Bitstream test

In this test, a sequence of random integers is taken to be a stream of sequential bits. Since the $i$-th 32 -bit random integer is expressed as $\left(b_{i, 1} b_{i, 2} \cdots b_{i, 32}\right)$ where $b_{i, j}=0$ or 1 , the stream becomes

$$
b_{1,1}, b_{1,2}, \cdots, b_{1,32}, b_{2,1}, b_{2,2}, \cdots, b_{2,32}, \cdots, b_{i, 1}, b_{i, 2}, \cdots, b_{i, 32}, \cdots
$$

We treat $b_{i, j}$ 's as a letter 0 or 1 and think of the stream of bits as a succession of overlapping 20-letter "words". The first word is $b_{1,13} b_{1,14} \cdots b_{1,31} b_{1,32}$ and
the second word is $b_{1,14} b_{1,15} \cdots b_{1,32} b_{2,1}$, and so on. The bitstream test counts the number of missing 20 -letter (20-bit) words in a string of $2^{21}$ overlapping 20 -letter words. There are $2^{20}$ possible 20 letter words. For a truly random string of $2^{21}+19$ bits, the number of missing words $j$ should be (very close to) normally distributed with mean 141,909 and standard deviation $\sigma=428$. Thus $(j-141909) / 428$ should be a standard normal variate $(z=(x-\mu) / \sigma)$ that leads to a uniform $[0,1) p$-value. The test in DIEHARD is repeated twenty times.

### 3.3.5 Overlapping-pairs-sparse-occupancy test (OPSO test)

In this test, 2-letter words are formed from an alphabet of 1024 letters. Each letter is determined by a designated string of consecutive 10 bits from a 32 bit random integer in the sequence to be tested. When we express the $i$-th 32 -bit random integer as $\left(b_{i, 1} b_{i, 2} \cdots b_{i, 32}\right)$ in the binary form, we can form 2-letter words with 2 last 10 bits;

$$
\begin{gathered}
\underbrace{b_{1,1} b_{1,2} \cdots b_{1,32}}_{32 \text {-bit integer }}, \underbrace{b_{2,1} b_{2,2} \cdots b_{2,32}}_{32 \text {-bit integer }}, \cdots \\
\Longrightarrow \underbrace{\overbrace{b_{1,13} b_{1,14} \cdots b_{1,32}}^{\text {word }} \underbrace{b_{2,13} b_{2,14} \cdots b_{2,32}}_{1 \text { letter }}}_{1 \text { letter }}, \underbrace{\overbrace{2,13} b_{2,14} \cdots b_{2,32}}_{1 \text { letter }} \underbrace{1 \text { word }}_{1 \text { letter }}
\end{gathered}
$$

The test generates $2^{21}$ overlapping 2-letter words (from $2^{21}+1$ "keystrokes") and counts the number of missing words, that is, 2 -letter words which do not appear in the entire sequence. The number of missing words $j$ should be very close to normally distributed with mean 141,909 , standard deviation $\sigma=290$. Thus $(j-141909) / 290$ should be a standard normal variate that provide a $p$-value.

The above process is repeated for the next designated 10 bits of 32 -bit random integers of the same sequence. In the next process, the following 2-letter words are used;

$$
\underbrace{\overbrace{b_{1,12} b_{1,13} \cdots b_{1,31}}^{1 \text { word }} \underbrace{b_{2,12} b_{2,13} \cdots b_{2,31}}_{1 \text { letter }}}_{1 \text { letter }}, \underbrace{l}_{\underbrace{\overbrace{2,12} b_{2,13} \cdots b_{2,31}}_{1 \text { letter }} \underbrace{1 \text { word }}_{1 \text { letter }} \underbrace{\text { wor }}_{3,12 b_{3,13} \cdots b_{3,31}}, \cdots . ~}
$$

The OPSO test in DIEHARD repeats the process 22 times with the designated 10 bits shifted left.

### 3.3.6 Overlapping-quadruples-sparse-occupancy test (OQSO test)

The OQSO test is similar to the OPSO test above. In this test, 4-letter words are formed from an alphabet of 32 letters. Each letter is determined by a designated string of 5 consecutive bits from a 32 -bit random integer in the sequence to be tested. Using the same expression for the $i$-th 32 -bit random integer as in the OPSO test, we can form 4-letter words with 2 last 5 bits;


The test generates $2^{21}$ overlapping 4-letter words (from $2^{21}+3$ "keystrokes") and counts the number of missing words, that is, 4 -letter words which do not appear in the entire sequence. The number of missing words $j$ should be very close to normally distributed with mean 141909, standard deviation $\sigma=295$. Thus $(j-141909) / 295$ should be a standard normal variate that provide a $p$-value.

The above process is repeated for the next designated 5 bits of 32 -bit random integers of the same sequence. The OPSO test in DIEHARD repeats the process 28 times with the designated 10 bits shifted left.

### 3.3.7 DNA test

The DNA test is similar to the OPSO and OQSO tests above. In this test, 10 -letter words are formed from an alphabet of 4 letters. Each letter is determined by a designated string of 2 consecutive bits from a 32 -bit random integer in the sequence to be tested. Using the same expression for the $i$-th 32 -bit random integer as in the OPSO test, we can form 10-letter words with 2 last 2 bits;

$$
\overbrace{\underbrace{b_{1,31} b_{1,32}}_{1 \text { letter }} \underbrace{b_{2,31} b_{2,32}}_{1 \text { letter }} \cdots \underbrace{b_{10,31} b_{10,32}}_{1 \text { letter }}, \underbrace{\overbrace{2,31} b_{2,32}}_{1 \text { letter }} \underbrace{b_{3,31} b_{3,32}}_{1 \text { letter }} \cdots \underbrace{b_{11,31} b_{11,32}}_{1 \text { letter }}, \cdots .}^{1 \text { word }} \cdots
$$

The test generates $2^{21}$ overlapping 10 -letter words (from $2^{21}+9$ "keystrokes") and counts the number of missing words, that is, 10 -letter words which do not appear in the entire sequence. The number of missing words $j$ should be very close to normally distributed with mean 141909, standard deviation $\sigma=399$. Thus $(j-141909) / 295$ should be a standard normal variate that provide a $p$-value.

The above process is repeated for the next designated 2 bits of 32 -bit random integers of the same sequence. The OPSO test in DIEHARD repeats the process 31 times with the designated 2 bits shifted left.

### 3.3.8 Count-the-1's test on a stream of bytes

This test is a kind of overlapping $m$-tuple tests. We consider a sequence of 32 -bit random integers as a stream of bytes ( 4 bytes per 32 bit integer).

32-bit integer


Each byte can contain from 0 to 8 1's, with probabilities 1,8,28,56,70,56,28,8,1 over 256. Now let the stream of bytes provide a string of overlapping 5 -letter words, each "letter" taking values A,B,C,D,E. The letters are determined by the number of 1's in a byte;

| Number of 1's | Letter | Probability |
| :---: | :---: | :---: |
| $0,1,2$ | A | 37 |
| 3 | B | 56 |
| 4 | C | 70 |
| 5 | D | 56 |
| $6,7,8$ | E | 37 |

There are $5^{5}$ possible 5 -letter words and the frequencies for each word are counted for a string of 2560000 overlapping 5 -letter words.

The quadratic form in the weak inverse of the covariance matrix of the cell counts has asymptotically a chi-square distribution. Instead, an alternative statistic $Q_{5}-Q_{4}$ is used to provide a $p$-value. $Q_{5}$ and $Q_{4}$ are the native Pearson's sums for the counts of 5 - and 4 - letter words, respectively, and
defined as follows;

$$
\begin{aligned}
Q_{5} & =\sum_{i, j, k, \ell, m} \frac{\left(w_{i, j, k, \ell, m}-\mu_{i, j, k, \ell, m}\right)^{2}}{\mu_{i, j, k, \ell, m}} \\
Q_{4} & =\sum_{i, j, k, \ell} \frac{\left(w_{i, j, k, \ell}-\mu_{i, j, k, \ell}\right)^{2}}{\mu_{i, j, k, \ell}}
\end{aligned}
$$

where $w$ and $\mu$ are the observed and expected counts, respectively, and $(i, j, k, \ell, m)$ denotes a possible state (word). Then the statistic has asymptotically a chi-square distribution with $5^{5}-5^{4}$ degrees of freedom.

In DIEHARD, the above process is repeated twice and $2 p$-values are obtained.

### 3.3.9 Count-the-1's test for specific bytes

This test is similar to the count-the-1's test on a stream of bytes. Again, we consider a sequence of 32 -bit random integers as a stream of bytes. In this test, a specific byte in each integer is chosen to form a letter. For example, suppose the leftmost 8 bits in each integer are chosen, the following byte stream is obtained;

$$
\underbrace{b_{1,1} \cdots b_{1,8}}_{1 \text { byte }}, \underbrace{b_{2,1} \cdots b_{2,8}}_{1 \text { byte }}, \underbrace{b_{3,1} \cdots b_{3,8}}_{1 \text { byte }}, \underbrace{b_{4,1} \cdots b_{4,8}}_{1 \text { byte }}, \underbrace{b_{5,1} \cdots b_{5,8}}_{1 \text { byte }}, \cdots .
$$

¿From the stream, 256000 overlapping 5 -letter words are formed and a test statistic to provide a $p$-value is calculated in the same way as the count-the1's test on a stream of bytes.

Next, the process is performed for another byte stream comprised of a next specific byte in each integer,

$$
\underbrace{b_{1,2} \cdots b_{1,9}}_{1 \text { byte }}, \underbrace{b_{2,2} \cdots b_{2,9}}_{1 \text { byte }}, \underbrace{b_{3,2} \cdots b_{3,9}}_{1 \text { byte }}, \underbrace{b_{4,2} \cdots b_{4,9}}_{1 \text { byte }}, \underbrace{b_{5,2} \cdots b_{5,9}}_{1 \text { byte }}, \cdots .
$$

The process is repeated 25 times and thus all possible successive bytes in each integer are considered.

### 3.3.10 Parking lot test

We consider parking cars randomly in a square of side 100. Each car occupies space of a circle of radius 1 there ${ }^{1}$. When cars are parked repeatedly, an

[^0]attempt to park a car may cause a crash with one already parked. Then the attempt is tried again at a new random location. Each attempt leads to either a crash or a success. If a car is successfully parked, the position of the car is added to the list of cars already parked. The number of cars successfully parked $k$ is counted for a large number of attempts and a $p$-value is provided from the distribution determined by simulation.

This test in DIEHARD is performed for 12000 attempts. Simulation shows that $k$ should have a very close normal distribution with mean 3523 and standard deviation 21.9 for those attempts. Thus $(k-3523) / 21.9$ should be a standard normal variable that provides a $p$-value. This process is repeated 10 times and a K-S test is applied to a sample of $10 p$-values.

### 3.3.11 Minimum distance test

In this test, $n=8000$ random points in a square of side 10000 are chosen and the minimum distance $d$ between the $\left(n^{2}-n\right) / 2$ pairs of the points is scored. If the points are truly independent and uniform, the square of the minimum distance $d^{2}$ should be (very close to) exponentially distributed with mean 0.995 . Thus $1-\exp \left(-d^{2} / 0.995\right)$ should be uniform on $[0,1)$. This process is repeated 100 times. A K-S test on the resulting 100 values serves as a test of uniformity for random points in the square and yields a $p$-value.

### 3.3.12 3-D spheres test

In this test, 4000 random points are chosen in a cube of edge 1000. At each point, a sphere is centered large enough to reach the next closest point. Then the volume of the smallest such sphere is (very close to) exponentially distributed with mean $120 \pi / 3$. Thus the radius cubed $r^{3}$ is exponential with mean 30.0 (The mean is obtained by extensive simulation). The 3D spheres test in DIEHARD generates 4000 such spheres 20 times. Each minimum radius cubed leads to a uniform variable by means of $1-\exp \left(-r^{3} / 30.0\right)$, then a K-S test is performed on the 20 p-values.

### 3.3.13 Squeeze test

This test uses real-valued random numbers uniformly distributed on $[0,1)$. The random numbers are generated from a sequence of 32 -bit random integers as follows;

$$
U_{i}=I_{i} / 2^{32}
$$

An initial number $k_{0}=2^{31}=2147483647$ is multiplied by a random number and then the next number $k_{1}$ is obtained with the following equation;

$$
k_{i}=\left\lceil k_{i-1} U\right\rceil \text {, }
$$

where $\lceil x\rceil$ is the ceiling of $x$, that is, the least integer such that $\min _{k \geq x} k$. The reduction is repeated until $k_{j}$ is 1 and $j$ is the number of iterations necessary to reduce $k$ to 1 . In DIEHARD, $100000 j$ 's are found and then the number of times that $j$ is $\leq 6,7, \cdots, 47, \geq 48$ is counted. A chi-square test is applied to the counts to provide a $p$-value.

### 3.3.14 Overlapping sums test

This test also uses real-valued random numbers uniformly distributed on $[0,1)$ and the numbers are obtained in the same way as the squeeze test. Suppose we get a sequence of the random numbers,

$$
U_{1}, U_{2}, \cdots,
$$

then we can form overlapping sums of 100 random numbers;

$$
S_{1}=U_{1}+\cdots+U_{100}, S_{2}=U_{2}+\cdots+U_{101}, \cdots
$$

The $S$ 's are virtually normal with a certain covariance matrix. A linear transformation of the $S$ 's yields a sequence of independent standard normals, which are converted to uniform variables for a K-S test. This process is repeated 100 times and $100 p$-values are obtained. Another K-S test is performed on the $100 p$-values to provide a final $p$-value. Furthermore, the above process is repeated 10 times in DIEHARD.

### 3.3.15 Runs test

This is basically the same as the runs-up test in the standard test suite but this test in DIEHARD includes the runs-down test. The test counts runsup and runs-down in a sequence of real-valued random numbers uniformly distributed on $[0,1)$. The numbers are obtained from 32-bit integers in the same way as the squeeze test.

The covariance matrices for the runs-up and runs-down are well known, leading to chi-square tests for quadratic forms in the weak inverses of the covariance matrices. The runs are counted for sequences of length 10,000 and this is repeated 10 times to yield a $p$-value. Furthermore, this process is repeated twice.

### 3.3.16 Craps test

This test simulates the game of craps where a player always makes a "passline" bet. The craps game is based on the rolls of 2 dice. For the first throw of the dice ("come-out roll"), the player wins the pass-line bet if the come-out roll is either a 7 or 11. The player loses the pass-line bet if the come-out roll is a 2,3 or 12 (Craps). If the come-out roll is any other than the above ( 4 , $5,6,8,9,10$ ), the roll is set to a "point" and the game continues. For the second throw or later, the player wins if the point appears again before a 7 is rolled. The player loses if a 7 is rolled before the point appears again.

Each 32-bit random integer $I$ provides the value for the throw of a die with $\left(I / 2^{32}\right) \times 6+1$. The test in DIEHARD plays 200000 games of craps and counts the number of wins and the number of throws necessary to end each game. The number of wins $j$ should be (very close to) a normal with mean $\mu=200000 p$ and variance $\sigma^{2}=200000 p(1-p)$ with $p=244 / 495$. Thus $(j-\mu) / \sigma$ should be a standard normal variate that yields a $p$-value.

The number of throws necessary to complete the game can vary from 1 to infinity, but counts for all larger than 21 are lumped with 21 . A chi-square test is performed on the counts for the number of throws to provide a $p$-value.

## 4 Test Results

### 4.1 Results for the spectral test

In order to perform the spectral test, we employed an algorithm proposed by Hopkins [8]. We transformed a provided source code written in Fortran 66 into a script bc that is an arbitrary precision numeric processing language supported by Free Software Foundation [14]. With the bc script, we obtained the measures $\mu_{t}(m, g), S_{t}(m, g)$ and $M_{T}(m, g)$.

At first, we obtained the measures for $\operatorname{LCG}\left(69069,0,2^{32}\right)$ and $\operatorname{LCG}(69069$, $1,2^{32}$ ) to verify that the transformed script works correctly. These RNGs are proposed by Marsaglia [15] and the values of $\mu_{t}(m, g)$ and $S_{t}(m, g)$ are listed in literatures [3, p. 107] and [16, p. 616]. Tables 2 and 3 show the results of the spectral test for the above LCGs. Our results are in very good agreement with Fishman's and Knuth's ones. Therefore, it has been verified that the transformed script gives correct values.

Table 2: Results of the spectral test for $\operatorname{LCG}\left(69069,0,2^{32}\right)$

|  | Our results |  | Fishman[16, p. 616] |
| :---: | :---: | :---: | :---: |
| Dimension $(t)$ | $\mu_{t}\left(69069,0,2^{32}\right)$ | $S_{t}\left(69069,0,2^{32}\right)$ | $S_{t}\left(69069,0,2^{32}\right)$ |
| 2 | 0.7759 | 0.4625 | 0.4625 |
| 3 | 0.1819 | 0.3131 | 0.3131 |
| 4 | 0.4312 | 0.4572 | 0.4572 |
| 5 | 0.7694 | 0.5529 | 0.5529 |
| 6 | 0.0682 | 0.3767 | 0.3767 |

Table 3: Results of the spectral test for $\operatorname{LCG}\left(69069,1,2^{32}\right)$

|  | Our results |  | Knuth[3, p. 107] |
| :---: | :---: | :---: | :---: |
| Dimension $(t)$ | $\mu_{t}\left(69069,1,2^{32}\right)$ | $S_{t}\left(69069,1,2^{32}\right)$ | $\mu_{t}\left(69069,1,2^{32}\right)$ |
| 2 | 3.1037 | 0.9250 | 3.10 |
| 3 | 2.9099 | 0.7890 | 2.91 |
| 4 | 3.2036 | 0.7548 | 3.20 |
| 5 | 5.0065 | 0.8042 | 5.01 |
| 6 | 0.0171 | 0.2990 | 0.02 |

Table 4 shows the results of the spectral test for the current MCNP RNG and LCGs proposed as new MCNP RNGs. The $\mu_{t}$ values less than 0.1 are bold-faced. According to Knuth's criterion, the MCNP RNG pass the spectral test but the extended LCGs (LCG $2 \sim 7$ ) fail. This indicates that simple extension from the original MCNP RNG to 63-LCGs are not good.

On the other hand, other 63 -bit LCGs proposed by L'Ecuyer, of course, pass the test with excellent $\mu_{t}$ or $S_{t}$ values because their multipliers are chosen based on this test. Our $M_{8}$ values coincide with the values in L'Ecuyer's paper [2]. It also ensures that our program calculates correct results of the spectral test.

Table 4: Results of the spectral test for LCGs proposed as new MCNP RNGs

| Dimension (t) | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| LCG( $\left.5^{19}, 0,2^{48}\right)$ |  |  |  |  |  |  |  |
| $\mu_{t}$ | 3.0233 | 0.1970 | 1.8870 | 0.9483 | 1.8597 | 0.8802 | 1.2931 |
| $S_{t}$ | 0.9129 | 0.3216 | 0.6613 | 0.5765 | 0.6535 | 0.5844 | 0.6129 |
| $\operatorname{LCG}\left(5^{19}, 0,2^{63}\right)$ |  |  |  |  |  |  |  |
| $\mu_{t}$ | 1.7321 | 2.1068 | 2.7781 | 1.4379 | 0.0825 | 2.0043 | 5.9276 |
| $S_{t}$ | 0.6910 | 0.7085 | 0.7284 | 0.6266 | 0.3888 | 0.6573 | 0.7414 |
| $\operatorname{LCG}\left(5^{23}, 0,2^{63}\right)$ |  |  |  |  |  |  |  |
| $\mu_{t}$ | 0.0028 | 1.9145 | 2.4655 | 5.4858 | 0.3327 | 0.2895 | 6.6286 |
| $S_{t}$ | 0.0280 | 0.6863 | 0.7070 | 0.8190 | 0.4906 | 0.4986 | 0.7518 |
| $\operatorname{LCG}\left(5^{25}, 0,2^{63}\right)$ |  |  |  |  |  |  |  |
| $\mu_{t}$ | 0.3206 | 1.8083 | 0.0450 | 3.0128 | 0.3270 | 3.1053 | 0.4400 |
| $S_{t}$ | 0.2973 | 0.6733 | 0.2598 | 0.7265 | 0.4892 | 0.6998 | 0.5356 |
| $\operatorname{LCG}\left(5^{19}, 1,2^{63}\right)$ |  |  |  |  |  |  |  |
| $\mu_{t}$ | 1.7321 | 2.9253 | 2.4193 | 0.3595 | 0.0206 | 0.5011 | 1.6439 |
| $S_{t}$ | 0.6910 | 0.7904 | 0.7036 | 0.4749 | 0.3086 | 0.5392 | 0.6316 |
| $\operatorname{LCG}\left(5^{23}, 1,2^{63}\right)$ |  |  |  |  |  |  |  |
| $\mu_{t}$ | 0.0007 | 2.8511 | 2.5256 | 3.1271 | 4.5931 | 1.8131 | 4.2919 |
| $S_{t}$ | 0.0140 | 0.7837 | 0.7112 | 0.7319 | 0.7598 | 0.6480 | 0.7121 |
| $\operatorname{LCG}\left(5^{25}, 1,2^{63}\right)$ |  |  |  |  |  |  |  |
| $\mu_{t}$ | 0.0801 | 3.4624 | 1.3077 | 1.0853 | 1.4452 | 0.7763 | 1.3524 |
| $S_{t}$ | 0.1486 | 0.8361 | 0.6033 | 0.5923 | 0.6266 | 0.5740 | 0.6163 |
| LCG(3512401965023503517, $0,2^{63}$ ) |  |  |  |  |  |  |  |
| $\mu_{t}$ | 2.9062 | 2.9016 | 3.1105 | 4.0325 | 5.3992 | 6.7498 | 7.2874 |
| $S_{t}$ | 0.8951 | 0.7883 | 0.7493 | 0.7701 | 0.7806 | 0.7818 | 0.7608 |
| LCG(2444805353187672469, 0, ${ }^{63}$ ) |  |  |  |  |  |  |  |
| $\mu_{t}$ | 2.2588 | 2.4430 | 6.4021 | 2.9364 | 3.0414 | 5.4274 | 4.6180 |
| $S_{t}$ | 0.7891 | 0.7443 | 0.8974 | 0.7228 | 0.7094 | 0.7579 | 0.7186 |
| LCG(1987591058829310733, 0, ${ }^{63}$ ) |  |  |  |  |  |  |  |
| $\mu_{t}$ | 2.4898 | 3.4724 | 1.7071 | 2.5687 | 2.1243 | 2.0222 | 4.1014 |
| $S_{t}$ | 0.8285 | 0.8369 | 0.6449 | 0.7037 | 0.6682 | 0.6582 | 0.7080 |
| LCG(9219741426499971445, 1, ${ }^{63}$ ) |  |  |  |  |  |  |  |
| $\mu_{t}$ | 2.8509 | 2.8046 | 3.5726 | 3.8380 | 3.8295 | 6.4241 | 6.8114 |
| $S_{t}$ | 0.8865 | 0.7794 | 0.7757 | 0.7625 | 0.7371 | 0.7763 | 0.7544 |
| LCG(2806196910506780709, 1, $2^{63}$ ) |  |  |  |  |  |  |  |
| $\mu_{t}$ | 1.9599 | 4.0204 | 4.4591 | 3.1152 | 3.0728 | 3.0111 | 3.7947 |
| $S_{t}$ | 0.7350 | 0.8788 | 0.8199 | 0.7314 | 0.7106 | 0.6967 | 0.7012 |
| LCG(3249286849523012805, 1, ${ }^{63}$ ) |  |  |  |  |  |  |  |
| $\mu_{t}$ | 2.4594 | 2.4281 | 3.7081 | 2.8333 | 3.7633 | 3.0844 | 1.9471 |
| $S_{t}$ | 0.8234 | 0.7428 | 0.7829 | 0.7176 | 0.7350 | 0.6991 | 0.6451 |

### 4.2 Results for standard test suite

All tests calculate the values of a test statistic and they are evaluated with chi-square or K-S goodness-of-fit tests. As described in Section 3.2, all the standard tests except for the collision test in SPRNG includes two steps; the first step is a chi-square or K-S test for subsequences and the second step is a K-S test for the resultant percentiles in the first step. This procedure is called a second-order test [18] or a two-level test [19] and may tend to detect both local and global nonrandomness of a random number sequence [3, p. 52]. The collision test in SPRNG is a first-order or single-level test.

The goodness-of-fit test yields a $p$-value defined by

$$
\begin{equation*}
p=F(t)=\operatorname{Pr}(T<t) \tag{21}
\end{equation*}
$$

where $F(t)$ is a distribution function for a value $t$ of a test statistic $T$ and $T$ is a random variable. The $p$-value means that a test statistic is less than $t$ with probability $p$. For the chi-square and K-S tests, $F(t)$ is the chi-square distribution and a distribution derived by Birnbaum [20], respectively. The approximated form of the distribution is often used for the K-S test [21] and the SPRNG test routines use this form.

RNGs are evaluated by the $p$-value. A RNG fails a test if a $p$-value of the test is close to 0 or 1 . Otherwise, the RNG passes the test. The most difficult problem for the evaluation is to determine a significance level. The level is usually 0.05 or 0.01 which is based on experiences. In this work, we set the significance level to 0.01 and perform each test 3 times for disjoint random number sequences. We consider that a RNG fails only if all $3 p$-values are less than $0.01(1 \%)$ or larger than $0.99(99 \%)$.

One requires some parameters for the standard tests since the default values are not provided for them in SPRNG. We have chosen them from papers where some parameters are listed. The parameters used are L'Ecuyer's[13] and Vattulainen's set[22] listed in Table 5 and 6, respectively.

Using these parameters, we performed the standard tests for all 13 RNGs in the new MCNP random package. Each test was repeated 3 times for 3 disjoint random number sequences. To ensure the sequences are disjoint, an initial seed for each sequence is set to the final value of the previous sequence. Namely, we used 3 consecutive sequences.

Tables $7 \sim 19$ show the results of the standard tests for 13 RNGs. Suspicious $p$-values that are less than $0.01(1 \%)$ or larger than $0.99(99 \%)$ are
bold-faced. All the RNGs pass all the tests for L'Ecuyer's and Vattulainen's test suites.

Table 5: Parameters for L'Ecuyer's test suite

| Standard tests | Parameters | Test ID |
| :--- | :--- | :--- |
| Equidistribution | $N=10^{4}, n=10^{3}, d=64$ | LEC01 |
|  | $N=10^{4}, n=10^{4}, d=256$ | LEC02 |
|  | $N=10^{3}, n=10^{5}, d=64$ | LEC03 |
| Gap | $N=10^{3}, n=10^{4}, a=0.0, b=0.05, t=15$ | LEC04 |
|  | $N=10^{3}, n=10^{4}, a=0.95, b=1.0, t=15$ | LEC05 |
|  | $N=10^{3}, n=10^{4}, a=1 / 3, b=2 / 3, t=10$ | LEC06 |
|  | $N=10^{3}, n=10^{4}, k=4, d=4$ | LEC07 |
|  | $N=10^{3}, n=10^{4}, k=6, d=8$ | LEC08 |
|  | $N=10^{3}, n=10^{4}, k=8, d=16$ | LEC09 |
| Coupon | $N=10^{3}, n=10^{4}, d=5, t=25$ | LEC10 |
| Permutation | $N=10^{3}, n=10^{4}, t=3$ | LEC11 |
|  | $N=10^{3}, n=10^{4}, t=5$ | LEC12 |
| Runs-up | $N=10^{3}, n=10^{5}, t=6^{*}$ | LEC13 |
| Maximum of $t$ | $N=10^{3}, n=10^{4}, t=8$ | LEC15 |
| Collision | $N=10^{2}, n=2 \times 10^{4}, \log m d=6, \log d=3$ | LEC16 |
|  | $N=10^{2}, n=2 \times 10^{4}, \log m d=10, \log d=2$ | LE $20, \log d=1$ |
|  | $N=10^{2}, n=2 \times 10^{4}, \log m d=20, \operatorname{LEC17}$ |  |

$N$ is the number of times the test was repeated for the (secondlevel) K-S test. $n$ is the length of the random number sequence. Other parameters are described in Section 3.2.
*) $t$ is not listed in the paper[13], so it is set to the same value as Vattulainen's value for the runs-up test.

Table 6: Parameters for Vattulainen's test suite

| Standard tests | Parameters | Test ID |
| :---: | :---: | :---: |
| Equidistribution | $N=10^{4}, n=10^{4}, d=128$ | VAT01 |
|  | $N=10^{4}, n=10^{5}, d=256$ | VAT02 |
| Serial | $N=10^{3}, n=10^{5}, d=100$ | VAT03 |
| Gap | $N=10^{3}, n=2.5 \times 10^{4}, a=0.0, b=0.05, t=$ $30$ | VAT04 |
|  | $\begin{aligned} & N=10^{3}, n=2.5 \times 10^{4}, a=0.45, b= \\ & 0.55, t=30 \end{aligned}$ | VAT05 |
|  | $\begin{aligned} & N=10^{3}, n=2.5 \times 10^{4}, a=0.95, b=1.0, t= \\ & 30 \end{aligned}$ | VAT06 |
| Runs-up* | $N=10^{3}, n=10^{5}, t=6$ | VAT07 |
| Maximum of $t$ | $N=10^{3}, n=2 \times 10^{3}, t=5$ | VAT08 |
|  | $N=10^{3}, n=2 \times 10^{3}, t=3$ | VAT08 |
| Collision | $N=10^{3}, n=2^{14}, \log m d=2, \log d=10$ | VAT10 |
|  | $N=10^{3}, n=2^{14}, \log m d=4, \log d=5$ | VAT11 |
|  | $N=10^{3}, n=2^{14}, \log m d=10, \log d=2$ | VAT12 |

$N$ is the number of times the test was repeated for the (secondlevel) K-S test. $n$ is the length of the random number sequence. Other parameters are described in Section 3.2.
*) Same as L'Ecuyer's runs-up test.

Table 7: Results of L'Ecuyer's and Vattulainen's test suites for $\operatorname{LCG}\left(5^{19}, 0,2^{48}\right)$

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 49.94 | 75.04 | 99.38 |
|  | LEC02 | 54.36 | 84.90 | 40.75 |
| Serial | LEC03 | 90.24 | 80.66 | 38.01 |
| Gap | LEC04 | 56.79 | 61.72 | 18.74 |
|  | LEC05 | 49.91 | 2.09 | 24.06 |
|  | LEC06 | 89.51 | 65.11 | 87.18 |
| Poker | LEC07 | 59.01 | 21.28 | 38.66 |
|  | LEC08 | 7.51 | 95.66 | 26.90 |
|  | LEC09 | 11.25 | 92.17 | 85.69 |
| Coupon | LEC10 | 40.25 | 97.48 | 28.11 |
| Permutation | LEC11 | 22.26 | 52.56 | 54.19 |
|  | LEC12 | 67.54 | 66.14 | 61.76 |
| Runs-up | LEC13 | 49.87 | 39.21 | 92.83 |
| Maximum of $t$ | LEC14 | 52.26 | 37.63 | 87.46 |
| Collision | LEC15 | 95.61 | 61.32 | 96.24 |
|  | LEC16 | 8.00 | 95.67 | 93.13 |
|  | LEC17 | 9.33 | 72.21 | 73.29 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 64.71 | 16.00 | 69.64 |
|  | VAT02 | 42.17 | 43.39 | 48.46 |
| Serial | VAT03 | 31.45 | 93.43 | 88.68 |
| Gap | VAT04 | 1.43 | 27.75 | 78.76 |
|  | VAT05 | 55.15 | 83.40 | 34.84 |
|  | VAT06 | 11.12 | 45.22 | 1.45 |
| Runs-up | VAT07 | 49.87 | 39.21 | 92.83 |
| Maximum of $t$ | VAT08 | 39.03 | 66.30 | 41.71 |
|  | VAT09 | 81.50 | 46.55 | 77.76 |
| Collision | VAT10 | 49.21 | 21.66 | 78.34 |
|  | VAT11 | 27.68 | 63.79 | 11.94 |
|  | VAT12 | 90.80 | 48.09 | 51.65 |

Table 8: Results of L'Ecuyer's and Vattulainen's test suites for $\operatorname{LCG}\left(5^{19}, 0,2^{63}\right)$

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 95.61 | 49.15 | 43.86 |
|  | LEC02 | 7.68 | 50.20 | 74.52 |
| Serial | LEC03 | 18.03 | 97.98 | 11.65 |
| Gap | LEC04 | 37.73 | 71.36 | 79.00 |
|  | LEC05 | 68.33 | 30.14 | 45.35 |
|  | LEC06 | 45.81 | 48.95 | 91.66 |
| Poker | LEC07 | 60.72 | 28.14 | 30.19 |
|  | LEC08 | 33.67 | 69.57 | 96.30 |
|  | LEC09 | 57.81 | 81.96 | 7.30 |
| Coupon | LEC10 | 58.37 | 99.64 | 40.32 |
| Permutation | LEC11 | 91.65 | 52.83 | 67.19 |
|  | LEC12 | 1.24 | 49.35 | 14.86 |
| Runs-up | LEC13 | 61.42 | 11.97 | 85.93 |
| Maximum of $t$ | LEC14 | 32.73 | 89.29 | 94.39 |
| Collision | LEC15 | 12.57 | 27.34 | 29.43 |
|  | LEC16 | 92.09 | 54.02 | 51.15 |
|  | LEC17 | 91.57 | 16.30 | 36.57 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 26.06 | 4.13 | 94.13 |
|  | VAT02 | 49.22 | 28.22 | 83.85 |
| Serial | VAT03 | 83.31 | 36.07 | 90.10 |
| Gap | VAT04 | 70.22 | 82.45 | 49.52 |
|  | VAT05 | 88.86 | 69.45 | 47.13 |
|  | VAT06 | 59.50 | 8.70 | 36.74 |
| Runs-up | VAT07 | 61.42 | 11.97 | 85.93 |
| Maximum of $t$ | VAT08 | 47.35 | 0.11 | 34.25 |
|  | VAT09 | 80.81 | 10.19 | 10.96 |
| Collision | VAT10 | 9.48 | 90.53 | 36.32 |
|  | VAT11 | 18.96 | 24.84 | 13.26 |
|  | VAT12 | 78.94 | 87.87 | 14.92 |

Table 9: Results of L'Ecuyer's and Vattulainen's test suites for $\operatorname{LCG}\left(5^{23}, 0,2^{63}\right)$

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 26.96 | 90.63 | 82.37 |
|  | LEC02 | 24.63 | 87.94 | 99.31 |
| Serial | LEC03 | 22.01 | 71.44 | 32.92 |
| Gap | LEC04 | 89.94 | 19.32 | 6.98 |
|  | LEC05 | 97.79 | 89.05 | 14.95 |
|  | LEC06 | 90.78 | 31.90 | 14.66 |
| Poker | LEC07 | 43.79 | 13.93 | 14.15 |
|  | LEC08 | 81.53 | 4.70 | 77.55 |
|  | LEC09 | 73.58 | 67.87 | 54.33 |
| Coupon | LEC10 | 98.91 | 97.38 | 47.62 |
| Permutation | LEC11 | 10.24 | 27.34 | 14.11 |
|  | LEC12 | 78.32 | 81.47 | 95.96 |
| Runs-up | LEC13 | 44.39 | 18.39 | 66.05 |
| Maximum of $t$ | LEC14 | 73.77 | 59.14 | 16.98 |
| Collision | LEC15 | 35.46 | 43.76 | 67.37 |
|  | LEC16 | 8.83 | 50.78 | 24.68 |
|  | LEC17 | 25.52 | 61.10 | 72.94 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 23.04 | 68.04 | 99.31 |
|  | VAT02 | 19.89 | 74.40 | 32.44 |
| Serial | VAT03 | 95.96 | 66.15 | 49.78 |
| Gap | VAT04 | 60.42 | 77.52 | 56.76 |
|  | VAT05 | 14.99 | 53.08 | 5.36 |
|  | VAT06 | 70.86 | 11.22 | 3.68 |
| Runs-up | VAT07 | 44.39 | 18.39 | 66.05 |
| Maximum of $t$ | VAT08 | 18.46 | 78.19 | 59.45 |
|  | VAT09 | 46.39 | 17.90 | 40.59 |
| Collision | VAT10 | 72.54 | 64.95 | 23.75 |
|  | VAT11 | 8.24 | 11.02 | 2.43 |
|  | VAT12 | 72.51 | 66.78 | 50.87 |

Table 10: Results of L'Ecuyer's and Vattulainen's test suites for $\operatorname{LCG}\left(5^{25}, 0,2^{63}\right)$

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 79.90 | 93.18 | 91.06 |
|  | LEC02 | 45.11 | 95.23 | 47.81 |
| Serial | LEC03 | 67.51 | 41.70 | 47.44 |
| Gap | LEC04 | 79.52 | 99.50 | 35.82 |
|  | LEC05 | 60.67 | 39.82 | 17.22 |
|  | LEC06 | 81.25 | 35.42 | 79.54 |
| Poker | LEC07 | 92.15 | 22.99 | 41.65 |
|  | LEC08 | 59.97 | 76.01 | 85.39 |
|  | LEC09 | 37.14 | 71.88 | 56.06 |
| Coupon | LEC10 | 3.35 | 25.23 | 30.14 |
| Permutation | LEC11 | 94.35 | 15.26 | 53.83 |
|  | LEC12 | 23.50 | 21.08 | 58.38 |
| Runs-up | LEC13 | 47.01 | 72.52 | 71.53 |
| Maximum of $t$ | LEC14 | 41.59 | 23.38 | 69.78 |
| Collision | LEC15 | 96.42 | 8.60 | 3.49 |
|  | LEC16 | 75.87 | 47.61 | 93.83 |
|  | LEC17 | 55.07 | 62.55 | 89.67 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 50.55 | 80.78 | 70.03 |
|  | VAT02 | 70.72 | 88.85 | 17.46 |
| Serial | VAT03 | 83.63 | 54.71 | 72.20 |
| Gap | VAT04 | 46.24 | 64.44 | 46.54 |
|  | VAT05 | 39.12 | 54.10 | 74.76 |
|  | VAT06 | 18.02 | 6.66 | 19.82 |
| Runs-up | VAT07 | 47.01 | 72.52 | 71.53 |
| Maximum of $t$ | VAT08 | 37.92 | 54.86 | 24.81 |
|  | VAT09 | 9.19 | 16.34 | 2.86 |
| Collision | VAT10 | 65.12 | 79.31 | 54.81 |
|  | VAT11 | 34.12 | 42.18 | 89.77 |
|  | VAT12 | 76.90 | 27.58 | 23.83 |

Table 11: Results of L'Ecuyer's and Vattulainen's test suites for $\operatorname{LCG}\left(5^{19}, 1,2^{63}\right)$

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 37.75 | 98.47 | 97.25 |
|  | LEC02 | 2.20 | 15.85 | 9.76 |
| Serial | LEC03 | 85.94 | 77.91 | 34.27 |
| Gap | LEC04 | 74.35 | 40.43 | 23.34 |
|  | LEC05 | 65.00 | 3.31 | 94.58 |
|  | LEC06 | 10.57 | 4.85 | 36.63 |
| Poker | LEC07 | 15.82 | 10.03 | 76.45 |
|  | LEC08 | 32.75 | 34.97 | 9.39 |
|  | LEC09 | 2.26 | 90.75 | 81.20 |
| Coupon | LEC10 | 34.13 | 28.71 | 64.86 |
| Permutation | LEC11 | 75.58 | 93.36 | 90.57 |
|  | LEC12 | 83.84 | 38.55 | 92.90 |
| Runs-up | LEC13 | 85.70 | 64.07 | 75.10 |
| Maximum of $t$ | LEC14 | 63.92 | 70.40 | 34.82 |
| Collision | LEC15 | 18.13 | 77.26 | 26.97 |
|  | LEC16 | 65.52 | 11.54 | 12.91 |
|  | LEC17 | 16.14 | 33.95 | 50.35 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 42.92 | 98.81 | 48.52 |
|  | VAT02 | 30.77 | 29.72 | 88.60 |
| Serial | VAT03 | 98.25 | 69.72 | 0.83 |
| Gap | VAT04 | 59.80 | 57.33 | 50.33 |
|  | VAT05 | 53.91 | 61.56 | 63.91 |
|  | VAT06 | 37.34 | 81.74 | 40.55 |
| Runs-up | VAT07 | 85.70 | 64.07 | 75.10 |
| Maximum of $t$ | VAT08 | 30.25 | 80.76 | 27.23 |
|  | VAT09 | 47.69 | 7.43 | 59.61 |
| Collision | VAT10 | 5.95 | 75.31 | 72.28 |
|  | VAT11 | 83.64 | 84.87 | 7.94 |
|  | VAT12 | 54.09 | 58.00 | 8.29 |

Table 12: Results of L'Ecuyer's and Vattulainen's test suites for $\operatorname{LCG}\left(5^{23}, 1,2^{63}\right)$

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 33.78 | 95.14 | 89.04 |
|  | LEC02 | 76.59 | 44.33 | 86.22 |
| Serial | LEC03 | 77.63 | 10.18 | 34.20 |
| Gap | LEC04 | 36.10 | 77.62 | 87.70 |
|  | LEC05 | 31.16 | 29.40 | 48.42 |
|  | LEC06 | 90.97 | 27.42 | 49.18 |
| Poker | LEC07 | 62.23 | 40.58 | 72.69 |
|  | LEC08 | 64.77 | 89.30 | 11.11 |
|  | LEC09 | 72.97 | 75.33 | 87.47 |
| Coupon | LEC10 | 23.73 | 65.07 | 88.32 |
| Permutation | LEC11 | 68.21 | 32.47 | 21.60 |
|  | LEC12 | 86.50 | 88.58 | 92.04 |
| Runs-up | LEC13 | 17.84 | 6.17 | 68.51 |
| Maximum of $t$ | LEC14 | 14.21 | 95.66 | 68.62 |
| Collision | LEC15 | 2.82 | 19.73 | 98.52 |
|  | LEC16 | 71.06 | 31.75 | 52.53 |
|  | LEC17 | 83.93 | 27.00 | 64.96 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 41.97 | 72.84 | 35.51 |
|  | VAT02 | 82.31 | 37.91 | 41.86 |
| Serial | VAT03 | 86.87 | 11.50 | 87.55 |
| Gap | VAT04 | 43.40 | 93.39 | 19.63 |
|  | VAT05 | 87.92 | 53.51 | 65.02 |
|  | VAT06 | 65.55 | 42.36 | 0.99 |
| Runs-up | VAT07 | 17.84 | 6.17 | 68.51 |
| Maximum of $t$ | VAT08 | 0.71 | 1.67 | 12.30 |
|  | VAT09 | 23.83 | 80.75 | 63.27 |
| Collision | VAT10 | 61.06 | 89.98 | 68.18 |
|  | VAT11 | 45.48 | 47.67 | 9.98 |
|  | VAT12 | 11.58 | 22.94 | 97.77 |

Table 13: Results of L'Ecuyer's and Vattulainen's test suites for $\operatorname{LCG}\left(5^{25}, 1,2^{63}\right)$

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 99.69 | 62.21 | 92.75 |
|  | LEC02 | 9.07 | 54.40 | 51.48 |
| Serial | LEC03 | 37.41 | 44.02 | 85.73 |
| Gap | LEC04 | 34.00 | 80.48 | 0.76 |
|  | LEC05 | 53.83 | 21.94 | 55.44 |
|  | LEC06 | 20.15 | 81.59 | 24.71 |
| Poker | LEC07 | 55.38 | 7.63 | 11.06 |
|  | LEC08 | 40.00 | 15.39 | 4.67 |
|  | LEC09 | 54.16 | 7.28 | 54.47 |
| Coupon | LEC10 | 52.43 | 30.01 | 29.40 |
| Permutation | LEC11 | 47.82 | 62.82 | 38.59 |
|  | LEC12 | 69.91 | 5.07 | 95.52 |
| Runs-up | LEC13 | 35.05 | 83.26 | 8.75 |
| Maximum of $t$ | LEC14 | 82.23 | 58.21 | 40.34 |
| Collision | LEC15 | 97.12 | 95.28 | 20.24 |
|  | LEC16 | 29.03 | 42.35 | 7.94 |
|  | LEC17 | 21.37 | 34.13 | 25.30 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 18.14 | 88.64 | 48.88 |
|  | VAT02 | 3.61 | 62.97 | 81.79 |
| Serial | VAT03 | 35.25 | 31.10 | 95.36 |
| Gap | VAT04 | 73.46 | 3.09 | 59.98 |
|  | VAT05 | 60.76 | 62.98 | 80.49 |
|  | VAT06 | 79.11 | 97.23 | 30.52 |
| Runs-up | VAT07 | 35.05 | 83.26 | 8.75 |
| Maximum of $t$ | VAT08 | 45.03 | 46.19 | 60.64 |
|  | VAT09 | 50.68 | 0.55 | 64.95 |
| Collision | VAT10 | 41.02 | 62.24 | 75.09 |
|  | VAT11 | 36.51 | 78.98 | 84.25 |
|  | VAT12 | 51.07 | 18.92 | 40.06 |

Table 14: Results of L'Ecuyer's and Vattulainen's test suites for LCG(3512401965023503517, 0, $2^{63}$ )

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 78.94 | 95.74 | 77.90 |
|  | LEC02 | 78.81 | 24.96 | 47.98 |
| Serial | LEC03 | 3.97 | 10.42 | 92.03 |
| Gap | LEC04 | 7.11 | 69.07 | 93.96 |
|  | LEC05 | 57.08 | 77.35 | 59.15 |
|  | LEC06 | 35.98 | 53.18 | 10.07 |
| Poker | LEC07 | 84.66 | 19.67 | 41.14 |
|  | LEC08 | 62.51 | 23.18 | 71.31 |
|  | LEC09 | 73.33 | 7.01 | 76.54 |
| Coupon | LEC10 | 38.70 | 6.32 | 49.40 |
| Permutation | LEC11 | 31.19 | 58.89 | 99.06 |
|  | LEC12 | 53.44 | 83.87 | 71.22 |
| Runs-up | LEC13 | 41.22 | 10.90 | 59.35 |
| Maximum of $t$ | LEC14 | 50.85 | 20.80 | 10.02 |
| Collision | LEC15 | 29.85 | 28.54 | 17.82 |
|  | LEC16 | 27.34 | 12.05 | 80.14 |
|  | LEC17 | 65.85 | 76.39 | 2.44 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 44.03 | 60.90 | 63.39 |
|  | VAT02 | 51.33 | 86.86 | 14.12 |
| Serial | VAT03 | 37.72 | 91.31 | 63.58 |
| Gap | VAT04 | 58.42 | 4.11 | 44.37 |
|  | VAT05 | 43.06 | 35.81 | 78.08 |
|  | VAT06 | 92.01 | 67.67 | 80.22 |
| Runs-up | VAT07 | 41.22 | 10.90 | 59.35 |
| Maximum of $t$ | VAT08 | 92.83 | 41.62 | 54.79 |
|  | VAT09 | 43.62 | 6.01 | 95.66 |
| Collision | VAT10 | 46.00 | 68.38 | 56.47 |
|  | VAT11 | 70.06 | 65.61 | 40.86 |
|  | VAT12 | 86.35 | 34.77 | 48.93 |

Table 15: Results of L'Ecuyer's and Vattulainen's test suites for LCG(2444805353187672469, 0, $2^{63}$ )

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 95.14 | 79.03 | 71.62 |
|  | LEC02 | 76.57 | 37.08 | 10.07 |
| Serial | LEC03 | 80.74 | 85.03 | 89.33 |
| Gap | LEC04 | 14.41 | 60.21 | 8.88 |
|  | LEC05 | 7.49 | 46.79 | 2.62 |
|  | LEC06 | 59.45 | 28.83 | 28.25 |
| Poker | LEC07 | 2.92 | 66.94 | 61.14 |
|  | LEC08 | 67.24 | 25.50 | 28.00 |
|  | LEC09 | 2.00 | 8.47 | 32.35 |
| Coupon | LEC10 | 17.68 | 8.84 | 9.87 |
| Permutation | LEC11 | 53.91 | 88.51 | 47.69 |
|  | LEC12 | 37.03 | 14.60 | 49.62 |
| Runs-up | LEC13 | 81.47 | 26.66 | 24.05 |
| Maximum of $t$ | LEC14 | 84.26 | 0.89 | 10.17 |
| Collision | LEC15 | 32.26 | 71.71 | 4.81 |
|  | LEC16 | 22.48 | 91.85 | 13.00 |
|  | LEC17 | 58.05 | 69.64 | 55.21 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 68.47 | 18.68 | 9.81 |
|  | VAT02 | 43.67 | 91.88 | 80.48 |
| Serial | VAT03 | 54.33 | 78.96 | 69.55 |
| Gap | VAT04 | 75.15 | 15.01 | 36.87 |
|  | VAT05 | 52.24 | 49.39 | 83.96 |
|  | VAT06 | 24.72 | 83.97 | 91.25 |
| Runs-up | VAT07 | 81.47 | 26.66 | 24.05 |
| Maximum of $t$ | VAT08 | 60.06 | 35.55 | 12.10 |
|  | VAT09 | 40.52 | 32.16 | 34.65 |
| Collision | VAT10 | 9.84 | 4.69 | 69.31 |
|  | VAT11 | 15.13 | 95.90 | 15.43 |
|  | VAT12 | 66.96 | 12.66 | 49.03 |

Table 16: Results of L'Ecuyer's and Vattulainen's test suites for LCG(1987591058829310733, 0, $2^{63}$ )

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 93.63 | 98.18 | 83.34 |
|  | LEC02 | 44.22 | 32.07 | 64.11 |
| Serial | LEC03 | 16.66 | 1.69 | 87.15 |
| Gap | LEC04 | 30.77 | 52.82 | 92.52 |
|  | LEC05 | 56.67 | 85.33 | 74.06 |
|  | LEC06 | 31.34 | 99.14 | 95.24 |
| Poker | LEC07 | 85.58 | 48.08 | 61.77 |
|  | LEC08 | 71.88 | 74.70 | 18.28 |
|  | LEC09 | 20.95 | 9.82 | 95.10 |
| Coupon | LEC10 | 52.27 | 29.82 | 30.59 |
| Permutation | LEC11 | 55.43 | 36.28 | 71.81 |
|  | LEC12 | 44.47 | 52.15 | 0.81 |
| Runs-up | LEC13 | 68.33 | 38.44 | 49.67 |
| Maximum of $t$ | LEC14 | 6.50 | 58.20 | 10.07 |
| Collision | LEC15 | 58.59 | 7.98 | 13.35 |
|  | LEC16 | 52.59 | 61.64 | 39.02 |
|  | LEC17 | 81.87 | 32.24 | 35.01 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 7.50 | 11.49 | 63.39 |
|  | VAT02 | 53.28 | 83.74 | 16.81 |
| Serial | VAT03 | 95.53 | 13.08 | 49.88 |
| Gap | VAT04 | 33.58 | 2.35 | 23.19 |
|  | VAT05 | 36.62 | 34.77 | 6.54 |
|  | VAT06 | 98.46 | 73.44 | 72.81 |
| Runs-up | VAT07 | 68.33 | 38.44 | 49.67 |
| Maximum of $t$ | VAT08 | 0.01 | 2.42 | 94.93 |
|  | VAT09 | 33.16 | 59.16 | 0.12 |
| Collision | VAT10 | 82.80 | 73.07 | 65.38 |
|  | VAT11 | 5.03 | 94.98 | 79.47 |
|  | VAT12 | 75.33 | 17.44 | 87.06 |

Table 17: Results of L'Ecuyer's and Vattulainen's test suites for LCG(9219741426499971445, 1, $2^{63}$ )

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 24.85 | 78.67 | 82.55 |
|  | LEC02 | 42.85 | 77.22 | 57.85 |
| Serial | LEC03 | 55.38 | 20.50 | 11.79 |
| Gap | LEC04 | 41.76 | 45.09 | 29.37 |
|  | LEC05 | 49.80 | 13.52 | 69.07 |
|  | LEC06 | 39.53 | 53.32 | 65.63 |
| Poker | LEC07 | 39.73 | 82.36 | 83.06 |
|  | LEC08 | 52.00 | 56.05 | 2.84 |
|  | LEC09 | 15.92 | 62.70 | 92.91 |
| Coupon | LEC10 | 19.51 | 74.37 | 80.85 |
| Permutation | LEC11 | 54.63 | 19.24 | 61.58 |
|  | LEC12 | 71.54 | 88.22 | 41.67 |
| Runs-up | LEC13 | 64.28 | 99.15 | 39.88 |
| Maximum of $t$ | LEC14 | 75.10 | 89.41 | 41.23 |
| Collision | LEC15 | 91.19 | 72.12 | 39.08 |
|  | LEC16 | 19.48 | 33.83 | 10.69 |
|  | LEC17 | 12.28 | 19.34 | 6.48 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 80.62 | 19.91 | 0.41 |
|  | VAT02 | 43.21 | 29.23 | 18.75 |
| Serial | VAT03 | 17.29 | 21.21 | 59.01 |
| Gap | VAT04 | 60.03 | 85.39 | 27.12 |
|  | VAT05 | 64.68 | 8.28 | 85.92 |
|  | VAT06 | 93.09 | 12.58 | 94.04 |
| Runs-up | VAT07 | 64.28 | 99.15 | 39.88 |
| Maximum of $t$ | VAT08 | 37.01 | 30.52 | 31.36 |
|  | VAT09 | 63.52 | 4.24 | 49.61 |
| Collision | VAT10 | 57.44 | 47.03 | 95.07 |
|  | VAT11 | 48.85 | 29.73 | 10.39 |
|  | VAT12 | 46.97 | 69.50 | 99.29 |

Table 18: Results of L'Ecuyer's and Vattulainen's test suites for LCG(2806196910506780709, 1, $2^{63}$ )

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 92.74 | 37.86 | 28.38 |
|  | LEC02 | 40.72 | 8.17 | 56.93 |
| Serial | LEC03 | 48.22 | 35.65 | 75.22 |
| Gap | LEC04 | 81.04 | 3.92 | 12.54 |
|  | LEC05 | 24.46 | 77.22 | 36.98 |
|  | LEC06 | 30.86 | 45.53 | 51.56 |
| Poker | LEC07 | 36.62 | 55.66 | 30.83 |
|  | LEC08 | 57.21 | 13.14 | 57.31 |
|  | LEC09 | 88.24 | 27.36 | 47.30 |
| Coupon | LEC10 | 63.57 | 42.29 | 53.57 |
| Permutation | LEC11 | 19.77 | 39.29 | 10.97 |
|  | LEC12 | 40.55 | 14.81 | 63.13 |
| Runs-up | LEC13 | 33.41 | 52.91 | 61.23 |
| Maximum of $t$ | LEC14 | 74.45 | 29.21 | 80.80 |
| Collision | LEC15 | 49.50 | 46.01 | 58.10 |
|  | LEC16 | 44.14 | 39.92 | 35.97 |
|  | LEC17 | 86.57 | 92.78 | 61.75 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 26.54 | 88.15 | 32.03 |
|  | VAT02 | 21.19 | 17.63 | 35.18 |
| Serial | VAT03 | 45.69 | 41.45 | 24.86 |
| Gap | VAT04 | 90.31 | 63.12 | 96.85 |
|  | VAT05 | 68.31 | 93.39 | 67.05 |
|  | VAT06 | 13.00 | 77.51 | 92.42 |
| Runs-up | VAT07 | 33.41 | 52.91 | 61.23 |
| Maximum of $t$ | VAT08 | 99.21 | 14.08 | 98.85 |
|  | VAT09 | 57.81 | 99.87 | 81.39 |
| Collision | VAT10 | 89.60 | 17.25 | 92.17 |
|  | VAT11 | 95.37 | 82.78 | 55.54 |
|  | VAT12 | 51.07 | 95.45 | 53.47 |

Table 19: Results of L'Ecuyer's and Vattulainen's test suites for LCG(3249286849523012805, 1, $2^{63}$ )

| Standard tests | Test ID | $p$-value (\%) |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  | Run 1 | Run 2 | Run 3 |
| L'Ecuyer's test suite |  |  |  |  |
| Equidistribution | LEC01 | 58.01 | 55.33 | 73.93 |
|  | LEC02 | 24.49 | 16.70 | 59.74 |
| Serial | LEC03 | 15.71 | 66.87 | 16.38 |
| Gap | LEC04 | 96.32 | 45.69 | 93.10 |
|  | LEC05 | 46.75 | 91.48 | 87.00 |
|  | LEC06 | 99.75 | 4.87 | 75.42 |
| Poker | LEC07 | 35.74 | 36.17 | 27.53 |
|  | LEC08 | 43.87 | 2.44 | 81.31 |
|  | LEC09 | 95.64 | 22.13 | 58.70 |
| Coupon | LEC10 | 29.65 | 39.55 | 40.70 |
| Permutation | LEC11 | 20.87 | 88.72 | 66.01 |
|  | LEC12 | 56.71 | 94.88 | 55.82 |
| Runs-up | LEC13 | 54.55 | 93.38 | 48.43 |
| Maximum of $t$ | LEC14 | 36.53 | 11.47 | 17.33 |
| Collision | LEC15 | 2.75 | 40.92 | 63.38 |
|  | LEC16 | 76.24 | 71.87 | 96.60 |
|  | LEC17 | 56.34 | 87.44 | 99.23 |
| Vattulainen's test suite |  |  |  |  |
| Equidistribution | VAT01 | 15.14 | 47.45 | 0.93 |
|  | VAT02 | 69.21 | 25.57 | 36.92 |
| Serial | VAT03 | 8.28 | 20.48 | 27.70 |
| Gap | VAT04 | 63.31 | 94.24 | 88.31 |
|  | VAT05 | 31.39 | 22.10 | 49.37 |
|  | VAT06 | 13.01 | 46.26 | 43.77 |
| Runs-up | VAT07 | 54.55 | 93.38 | 48.43 |
| Maximum of $t$ | VAT08 | 59.57 | 39.89 | 52.81 |
|  | VAT09 | 27.89 | 92.90 | 47.17 |
| Collision | VAT10 | 14.14 | 94.70 | 98.35 |
|  | VAT11 | 44.42 | 7.91 | 73.09 |
|  | VAT12 | 65.50 | 6.63 | 16.15 |

We performed another standard tests with different parameters because the number of RNs tested with L'Ecuyer's and Vattulainen's ones is relatively small for 63 -bit LCGs; $1.0 \times 10^{7} \sim 2.0 \times 10^{8}$ for L'Ecuyer's, $6.0 \times 10^{6} \sim$ $1.0 \times 10^{9}$ for Vattulainen's. The parameters are taken from Mascagni and Srinivasan's test suite [23]. Their tests were, however, performed for multiple RN sequences interleaved from different LCGs. Since we test a single RN sequence, we adjust the number of tested RNs so that it is about $1.0 \times 10^{11}$.

The standard tests with Mascagni and Srinivasan's parameters were performed basically only once for each LCGs because they require relatively long calculation time. Each test was repeated three times only when the first test was failed; the first $p$-value is less than $0.01(1 \%)$ or larger than $0.99(99 \%)$. Tables $20 \sim 32$ show the results of Mascagni and Srinivasan's the test suite. Some RNGs fail a test for the first subsequence but pass the test for the subsequent subsequences as shown in Table 33. Therefore, we consider that all the RNGs pass Mascagni and Srinivasan's test suite.

Table 20: Results of Mascagni and Srinivasan's test suite for $\operatorname{LCG}\left(5^{19}, 0,2^{48}\right)$

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 1.84 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 85.19 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 76.46 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 47.55 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 12.01 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 19.60 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 94.70 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 54.21 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 2.25 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | $\mathbf{9 9 . 3 9}$ |

$N$ is the number of times the test was repeated for the (secondlevel) K-S test. $n$ is the length of the random number sequence. Other parameters are described in Section 3.2.

Table 21: Results of Mascagni and Srinivasan's test suite for $\operatorname{LCG}\left(5^{19}, 0,2^{63}\right)$

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 88.63 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 73.09 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 49.55 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 24.33 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 22.54 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 5.11 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 85.69 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 18.97 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 53.14 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 36.31 |

Table 22: Results of Mascagni and Srinivasan's test suite for $\operatorname{LCG}\left(5^{23}, 0,2^{63}\right)$

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 30.53 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 81.58 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 11.85 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 83.83 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 49.36 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 32.60 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 9.19 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 13.32 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 94.20 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 87.14 |

Table 23: Results of Mascagni and Srinivasan's test suite for $\operatorname{LCG}\left(5^{25}, 0,2^{63}\right)$

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 35.46 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 6.53 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 96.69 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 93.82 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 25.78 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 89.69 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 24.73 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 21.96 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 81.82 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 17.06 |

Table 24: Results of Mascagni and Srinivasan's test suite for $\operatorname{LCG}\left(5^{19}, 1,2^{63}\right)$

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 1.70 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 47.08 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 42.43 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 19.55 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 95.33 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 8.31 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 74.36 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 83.08 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 51.17 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 42.04 |

Table 25: Results of Mascagni and Srinivasan's test suite for $\operatorname{LCG}\left(5^{23}, 1,2^{63}\right)$

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 48.25 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 68.38 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 29.67 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 53.97 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | $\mathbf{0 . 1 8}$ |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 50.92 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 8.65 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 41.98 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 88.46 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 16.24 |

Table 26: Results of Mascagni and Srinivasan's test suite for $\operatorname{LCG}\left(5^{25}, 1,2^{63}\right)$

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 93.43 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | $\mathbf{0 . 2 5}$ |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 11.45 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 92.79 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 15.04 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 53.21 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 77.31 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 55.16 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 84.32 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 57.70 |

Table 27: Results of Mascagni and Srinivasan's test suite for LCG(3512401965023503517, 0, $2^{63}$ )

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 94.90 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 51.07 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 76.42 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 2.76 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 43.81 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 53.70 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 63.13 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 43.94 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 10.61 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 31.16 |

Table 28: Results of Mascagni and Srinivasan's test suite for LCG(2444805353187672469, 0, $2^{63}$ )

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 60.11 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 51.87 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 9.05 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 98.24 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 4.14 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 42.91 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 24.05 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 21.23 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 36.45 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 97.41 |

Table 29: Results of Mascagni and Srinivasan's test suite for LCG(1987591058829310733, 0, $2^{63}$ )

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 42.07 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 87.83 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 12.55 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 35.50 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 86.83 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 46.37 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 57.69 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 6.14 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 66.20 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 5.39 |

Table 30: Results of Mascagni and Srinivasan's test suite for LCG(9219741426499971445, 1, $2^{63}$ )

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 85.38 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 74.15 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 65.03 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 94.35 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 31.26 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 53.11 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 17.55 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 62.03 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 11.37 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 10.55 |

Table 31: Results of Mascagni and Srinivasan's test suite for LCG(2806196910506780709, 1, $2^{63}$ )

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 34.13 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 62.07 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 16.12 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 85.14 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 6.20 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 35.12 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 25.85 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 19.91 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 12.43 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 38.31 |

Table 32: Results of Mascagni and Srinivasan's test suite for LCG(3249286849523012805, 1, $2^{63}$ )

| Standard tests | Parameters | $p$-value |
| :--- | :--- | ---: |
| Equidistribution | $N=5 \times 10^{3}, n=2 \times 10^{7}, d=10000$ | 42.55 |
| Serial | $N=10^{3}, n=5 \times 10^{7}, d=100$ | 51.10 |
| Gap | $N=10^{3}, n=10^{6}, a=0.50, b=0.51, t=200$ | 18.56 |
| Poker | $N=10^{3}, n=10^{7}, k=10, d=10$ | 45.34 |
| Coupon | $N=10^{3}, n=5 \times 10^{6}, d=10, t=39$ | 90.72 |
| Permutation | $N=10^{3}, n=2 \times 10^{7}, t=5$ | 96.23 |
| Runs-up | $N=10^{3}, n=5 \times 10^{7}, t=10$ | 69.42 |
| Maximum of $t$ | $N=10^{5}, n=5 \times 10^{4}, t=16$ | 93.61 |
| Collision 1 | $N=10^{5}, n=10^{5}, \log m d=10, \log d=3$ | 95.85 |
| Collision 2 | $N=10^{5}, n=2 \times 10^{5}, \log m d=4, \log d=5$ | 84.81 |

Table 33: Results of additional tests for RNGs whose first subsequence failed

| RNG | Failed test | $p$-value (\%) |  |  |
| :--- | :--- | ---: | ---: | ---: |
|  |  | Run 1 | Run 2 | Run 3 |
| LCG $\left(5^{19}, 0,2^{48}\right)$ | Collision 2 | $\mathbf{9 9 . 3 9}$ | 52.80 | 6.83 |
| LCG $\left(5^{23}, 1,2^{63}\right)$ | Coupon | $\mathbf{0 . 1 8}$ | 89.81 | 44.10 |
| LCG $\left(5^{25}, 1,2^{63}\right)$ | Serial | $\mathbf{0 . 2 5}$ | 44.82 | 85.60 |

### 4.3 Results for DIEHARD test suite

The DIEHARD tests were also performed for all thirteen RNGs. For the tests, we set two significance levels depending on each test. In the case where a test returns more than five $p$-values, we set a significance level to 0.01 and consider that a RNG fails the test if we get six or more $p$-values less than 0.01 or more than 0.99 . When a test returns more than two and less than six $p$-values, we consider that a RNG fails the test if all $p$-values are less than 0.01 or more than 0.99 . When a test returns only one $p$-value, we set a significance level to 0.005 . Namely, a RNG fails the test if the $p$-value is less than 0.005 or more than 0.995 .

Tables $35 \sim 47$ shows the results of the DIEHARD tests. Since the name of each test is slightly long, it is designated for short as listed in Table 34. The $p$-values less than 0.01 or more than 0.99 are bold-faced.

The MCNP RNG (LCG $\left(5^{19}, 0,2^{48}\right)$ ) fails the OPSO, OQSO and DNA tests as shown in Table 35. In particular, less significant (lower) bits of RNs fail the tests. It is considered that these failures in less significant bits are caused by the shorter period than the significant bits as mentioned in Section 2.1. However, it does not seems that these failures have a significant impact in the practical use of the RNG.

On the other hand, all 63 -bit LCGs pass all the tests though some $p$ values are less than 0.01 or more than 0.99 . No failures are found in less significant bits for the OPSO, OQSO and DNA tests as found for the MCNP RNG.

Table 34: Short names for DIEHARD test suite

| Full name | Short name |
| :--- | :--- |
| Birthday spacings test | BDAY |
| Overlapping 5-permutation test | OPERM |
| Binary rank test | RANK |
| Bitstream test | BSTREAM |
| Overlapping-pairs-sparse-occupancy test | OPSO |
| Overlapping-quadruples-sparse-occupancy test | OQSO |
| DNA test | DNA |
| Count-the-1's test on a stream of bytes | COUNT1S |
| Count-the-1's test for specific bytes | COUNT1B |
| Parking lot test | PARKING |
| Minimum distance test | MDIST |
| 3-D sphere test | SPHERE |
| Squeeze test | SQUEEZE |
| Overlapping sums test | OSUMS |
| Runs test | RUNS |
| Craps test | CRAPS |

Table 35: DIEHARD test results for $\operatorname{LCG}\left(5^{19}, 0,2^{48}\right)$



Table 36: DIEHARD test results for $\operatorname{LCG}\left(5^{19}, 0,2^{63}\right)$

| Test | $p$-value | Test |  | $p$-value |
| :---: | :---: | :---: | :---: | :---: |
| BDAY bits 1 to 24 | 0.456631 |  | 14th | 0.34189 |
| bits 2 to 25 | 0.934950 |  | 15th | 0.32406 |
| bits 3 to 25 | 0.395226 |  | 16th | 0.95865 |
| bits 4 to 25 | 0.151227 |  | 17 th | 0.18460 |
| bits 5 to 25 | 0.436915 |  | 18th | 0.38572 |
| bits 6 to 25 | 0.881191 |  | 19th | 0.50249 |
| bits 7 to 25 | 0.694738 |  | 20th | 0.17905 |
| bits 8 to 25 | 0.630287 | OPSO | bits 23 to 32 | 0.7311 |
| bits 9 to 25 | 0.010339 |  | bits 22 to 31 | 0.0011 |
| K-S test for $9 p$-values | 0.052709 |  | bits 21 to 30 | 0.6319 |
| OPERM 1st | 0.997566 |  | bits 20 to 29 | 0.7490 |
| 2nd | 0.793837 |  | bits 19 to 28 | 0.2914 |
| RANK $31 \times 31$ | 0.588108 |  | bits 18 to 27 | 0.1792 |
| RANK $32 \times 32$ | 0.617617 |  | bits 17 to 26 | 0.3253 |
| RANK $6 \times 8$ bits 1 to 8 | 0.302278 |  | bits 16 to 25 | 0.7277 |
| bits 2 to 9 | 0.904982 |  | bits 15 to 24 | 0.5257 |
| bits 3 to 10 | 0.468827 |  | bits 14 to 23 | 0.4913 |
| bits 4 to 11 | 0.540425 |  | bits 13 to 22 | 0.8678 |
| bits 5 to 12 | 0.916199 |  | bits 12 to 21 | 0.7673 |
| bits 6 to 13 | 0.816692 |  | bits 11 to 20 | 0.5612 |
| bits 7 to 14 | 0.762551 |  | bits 10 to 19 | 0.8377 |
| bits 8 to 15 | 0.225721 |  | bits 9 to 18 | 0.4284 |
| bits 9 to 16 | 0.597547 |  | bits 8 to 17 | 0.0658 |
| bits 10 to 17 | 0.116105 |  | bits 7 to 16 | 0.2547 |
| bits 11 to 18 | 0.856230 |  | bits 6 to 15 | 0.9948 |
| bits 12 to 19 | 0.951742 |  | bits 5 to 14 | 0.9303 |
| bits 13 to 20 | 0.821750 |  | bits 4 to 13 | 0.2670 |
| bits 14 to 21 | 0.042335 |  | bits 3 to 12 | 0.6639 |
| bits 15 to 22 | 0.519765 |  | bits 2 to 11 | 0.2843 |
| bits 16 to 23 | 0.465420 |  | bits 1 to 10 | 0.3790 |
| bits 17 to 24 | 0.844583 | OQSO | bits 28 to 32 | 0.5575 |
| bits 18 to 25 | 0.815318 |  | bits 27 to 31 | 0.1634 |
| bits 19 to 26 | 0.053148 |  | bits 26 to 30 | 0.6600 |
| bits 20 to 27 | 0.914019 |  | bits 25 to 29 | 0.2096 |
| bits 21 to 28 | 0.903223 |  | bits 24 to 28 | 0.3759 |
| bits 22 to 29 | 0.475548 |  | bits 23 to 27 | 0.9191 |
| bits 23 to 30 | 0.351186 |  | bits 22 to 26 | 0.8554 |
| bits 24 to 31 | 0.100732 |  | bits 21 to 25 | 0.5535 |
| bits 25 to 32 | 0.914019 |  | bits 20 to 24 | 0.4955 |
| K-S test for $25 p$-values | 0.681956 |  | bits 19 to 23 | 0.0868 |
| BSTREAM 1st | 0.47082 |  | bits 18 to 22 | 0.1943 |
| 2nd | 0.07200 |  | bits 17 to 21 | 0.8554 |
| 3 rd | 0.99618 |  | bits 16 to 20 | 0.7421 |
| 4 th | 0.86171 |  | bits 15 to 19 | 0.9408 |
| 5 th | 0.70343 |  | bits 14 to 18 | 0.9062 |
| 6 th | 0.97074 |  | bits 13 to 17 | 0.2887 |
| 7 th | 0.00814 |  | bits 12 to 16 | 0.4190 |
| 8th | 0.64197 |  | bits 11 to 15 | 0.3492 |
| 9 th | 0.76317 |  | bits 10 to 14 | 0.5588 |
| 10th | 0.70826 |  | bits 9 to 13 | 0.9693 |
| 11th | 0.17420 |  | bits 8 to 12 | 0.7377 |
| 12 th | 0.01066 |  | bits 7 to 11 | 0.6348 |
| 13th | 0.34792 |  | bits 6 to 10 | 0.8912 |


| Test |  | $p$-value |  | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.7829 |  | bits 20 to 27 | 0.502216 |
|  | bits 4 to 8 | 0.9443 |  | bits 21 to 28 | 0.702212 |
|  | bits 3 to 7 | 0.4456 |  | bits 22 to 29 | 0.750895 |
|  | bits 2 to 6 | 0.8912 |  | bits 23 to 30 | 0.445270 |
|  | bits 1 to 5 | 0.5225 |  | bits 24 to 31 | 0.079477 |
| DNA | bits 31 to 32 | 0.0925 |  | bits 25 to 32 | 0.755761 |
|  | bits 30 to 31 | 0.0197 | PARKING | 1st | 0.218799 |
|  | bits 29 to 30 | 0.7377 |  | 2nd | 0.753306 |
|  | bits 28 to 29 | 0.7171 |  | 3 rd | 0.126820 |
|  | bits 27 to 28 | 0.0309 |  | 4 th | 0.050105 |
|  | bits 26 to 27 | 0.2803 |  | 5 th | 0.323972 |
|  | bits 25 to 26 | 0.8440 |  | 6 th | 0.708135 |
|  | bits 24 to 25 | 0.4550 |  | 7 th | 0.246694 |
|  | bits 23 to 24 | 0.4737 |  | 8th | 0.276387 |
|  | bits 22 to 23 | 0.7834 |  | 9th | 0.340551 |
|  | bits 21 to 22 | 0.4063 |  | 10th | 0.659449 |
|  | bits 20 to 21 | 0.8959 | K-S test for | $p$-values | 0.774103 |
|  | bits 19 to 20 | 0.3438 | MDIST |  | 0.061572 |
|  | bits 18 to 19 | 0.3972 | SPHERE | 1st | 0.22119 |
|  | bits 17 to 18 | 0.8986 |  | 2nd | 0.23493 |
|  | bits 16 to 17 | 0.5407 |  | 3 rd | 0.42664 |
|  | bits 15 to 16 | 0.3624 |  | 4 th | 0.68078 |
|  | bits 14 to 15 | 0.9057 |  | 5 th | 0.92590 |
|  | bits 13 to 14 | 0.8468 |  | 6 th | 0.63639 |
|  | bits 12 to 13 | 0.7290 |  | 7 th | 0.70631 |
|  | bits 11 to 12 | 0.7019 |  | 8th | 0.88884 |
|  | bits 10 to 11 | 0.8603 |  | 9 th | 0.39730 |
|  | bits 9 to 10 | 0.9227 |  | 10th | 0.56672 |
|  | bits 8 to 9 | 0.6313 |  | 11th | 0.23983 |
|  | bits 7 to 8 | 0.5020 |  | 12 th | 0.99167 |
|  | bits 6 to 7 | 0.8583 |  | 13 th | 0.94178 |
|  | bits 5 to 6 | 0.0732 |  | 14 th | 0.39060 |
|  | bits 4 to 5 | 0.2893 |  | 15 th | 0.84633 |
|  | bits 3 to 4 | 0.6833 |  | 16 th | 0.57522 |
|  | bits 2 to 3 | 0.2627 |  | 17 th | 0.23271 |
|  | bits 1 to 2 | 0.9101 |  | 18th | 0.40224 |
| COUNT1S | 1st | 0.360386 |  | 19 th | 0.76420 |
|  | 2nd | 0.005499 |  | 20th | 0.28931 |
| COUNT1B | bits 1 to 8 | 0.408927 | K-S test for $20 p$-values |  | 0.628216 |
|  | bits 2 to 9 | 0.737503 | SQUEEZE |  | 0.181459 |
|  | bits 3 to 10 | 0.086679 | OSUMS | 1st | 0.483660 |
|  | bits 4 to 11 | 0.885425 |  | 2nd | 0.782529 |
|  | bits 5 to 12 | 0.415990 |  | 3nd | 0.561988 |
|  | bits 6 to 13 | 0.414412 |  | 4 nd | 0.310576 |
|  | bits 7 to 14 | 0.803623 |  | 5 nd | 0.273276 |
|  | bits 8 to 15 | 0.080755 |  | 6 nd | 0.194041 |
|  | bits 9 to 16 | 0.832648 |  | 7 nd | 0.111713 |
|  | bits 10 to 17 | 0.916187 |  | 8nd | 0.095835 |
|  | bits 11 to 18 | 0.417992 |  | 9 nd | 0.622909 |
|  | bits 12 to 19 | 0.888201 |  | 10nd | 0.215314 |
|  | bits 13 to 20 | 0.347871 | K-S test for $10 p$-values |  | 0.785766 |
|  | bits 14 to 21 | 0.744566 | RUNS | UP 1st | 0.291501 |
|  | bits 15 to 22 | 0.887958 |  | DOWN 1st | 0.658321 |
|  | bits 16 to 23 | 0.467662 |  | UP 2nd | 0.819057 |
|  | bits 17 to 24 | 0.748463 |  | DOWN 2nd | 0.388523 |
|  | bits 18 to 25 | 0.088331 | CRAPS | No. of wins | 0.516305 |
|  | bits 19 to 26 | 0.757319 |  | Throws/game | 0.622109 |

Table 37: DIEHARD test results for $\operatorname{LCG}\left(5^{23}, 0,2^{63}\right)$



Table 38: DIEHARD test results for $\operatorname{LCG}\left(5^{25}, 0,2^{63}\right)$


| Test |  | $p$-value |  | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.7769 |  | bits 20 to 27 | 0.925802 |
|  | bits 4 to 8 | 0.4177 |  | bits 21 to 28 | 0.474846 |
|  | bits 3 to 7 | 0.1418 |  | bits 22 to 29 | 0.175687 |
|  | bits 2 to 6 | 0.9462 |  | bits 23 to 30 | 0.751236 |
|  | bits 1 to 5 | 0.7058 |  | bits 24 to 31 | 0.860441 |
| DNA | bits 31 to 32 | 0.8218 |  | bits 25 to 32 | 0.970178 |
|  | bits 30 to 31 | 0.8404 | PARKING | 1st | 0.323972 |
|  | bits 29 to 30 | 0.6324 |  | 2nd | 0.708135 |
|  | bits 28 to 29 | 0.9716 |  | 3 rd | 0.323972 |
|  | bits 27 to 28 | 0.0334 |  | 4 th | 0.958644 |
|  | bits 26 to 27 | 0.2793 |  | 5 th | 0.659449 |
|  | bits 25 to 26 | 0.0483 |  | 6 th | 0.853193 |
|  | bits 24 to 25 | 0.6927 |  | 7 th | 0.899470 |
|  | bits 23 to 24 | 0.3769 |  | 8th | 0.781201 |
|  | bits 22 to 23 | 0.9443 |  | 9th | 0.969407 |
|  | bits 21 to 22 | 0.5442 |  | 10th | 0.977738 |
|  | bits 20 to 21 | 0.4902 |  | K-S test for $10 p$-values | 0.993381 |
|  | bits 19 to 20 <br> bits 18 to 19 | $0.1792$ | MDIST |  | 0.407511 |
|  |  | $0.6958$ | SPHERE | 1st | 0.54685 |
|  | bits 17 to 18 | 0.2569 |  | 2nd | 0.62404 |
|  | bits 16 to 17 | 0.8440 |  | 3 rd | 0.28389 |
|  | bits 15 to 16 | 0.8730 |  | 4 th | 0.93359 |
|  | bits 14 to 15 | 0.5477 |  | 5 th | 0.35013 |
|  | bits 13 to 14 | 0.3984 |  | 6 th | 0.25624 |
|  | bits 12 to 13 | 0.5803 |  | 7 th | 0.61072 |
|  | bits 11 to 12 | 0.7720 |  | 8th | 0.00332 |
|  | bits 10 to 11 | 0.1627 |  | 9th | 0.50748 |
|  | bits 9 to 10 | 0.4410 |  | 10th | 0.99591 |
|  | bits 8 to 9 | 0.4086 |  | 11th | 0.67114 |
|  | bits 7 to 8 | 0.6822 |  | 12 th | 0.10592 |
|  | bits 6 to 7 | 0.6770 |  | 13th | 0.18394 |
|  | bits 5 to 6 | 0.0548 |  | 14th | 0.74981 |
|  | bits 4 to 5 | 0.3927 |  | 15 th | 0.68083 |
|  | bits 3 to 4 | 0.4831 |  | 16th | 0.69253 |
|  | bits 2 to 3 | 0.1032 |  | 17 th | 0.29552 |
|  | bits 1 to 2 | 0.0305 |  | 18th | 0.65892 |
| COUNT1S | 1st | 0.238104 | K-S test for $20 \begin{array}{r}19 \text { th } \\ \text { 20th } \\ p \text {-values }\end{array}$ |  | 0.05535 |
|  | 2nd | 0.654703 |  |  | 0.58649 |
| COUNT1B | bits 1 to 8 | 0.332852 |  |  | 0.243988 |
|  | bits 2 to 9 <br> bits 3 to 10 | 0.904618 | SQUEEZE |  | 0.896761 |
|  |  | 0.622997 | OSUMS | 1st | 0.937360 |
|  | bits 4 to 11 | 0.873031 |  | 2nd | 0.748848 |
|  | bits 5 to 12 | 0.998515 |  | 3nd | 0.817578 |
|  | bits 6 to 13 | 0.051583 |  | 4nd | 0.506994 |
|  | bits 7 to 14 | 0.385513 |  | 5nd | 0.558444 |
|  | bits 8 to 15 | 0.154935 |  | 6 nd | 0.397806 |
|  | bits 9 to 16 | 0.965408 |  | 7 nd | 0.341894 |
|  | bits 10 to 17 | 0.100266 |  | 8nd | 0.765528 |
|  | bits 11 to 18 | 0.465014 |  | 9 nd | 0.691076 |
|  | bits 12 to 19 | 0.931173 | K-S test for 10 10nd |  | 0.225903 |
|  | bits 13 to 20 <br> bits 14 to 21 | $\begin{aligned} & 0.871369 \\ & 0.315702 \end{aligned}$ |  |  | 0.582238 |
|  |  |  | RUNS | UP 1st | 0.488985 |
|  | bits 15 to 22 | 0.746001 |  | DOWN 1st | 0.780775 |
|  | bits 16 to 23 | 0.373761 |  | UP 2nd | 0.733830 |
|  | bits 17 to 24 | 0.550210 |  | DOWN 2nd | 0.489666 |
|  | bits 18 to 25 | 0.062564 | CRAPS | No. of wins | 0.974980 |
|  | bits 19 to 26 | 0.320470 |  | Throws/game | 0.772641 |

Table 39: DIEHARD test results for $\operatorname{LCG}\left(5^{19}, 1,2^{63}\right)$

| Test | $p$-value | Test |  | $p$-value |
| :---: | :---: | :---: | :---: | :---: |
| BDAY bits 1 to 24 | 0.598890 |  | 14th | 0.61190 |
| bits 2 to 25 | 0.217354 |  | 15 th | 0.47268 |
| bits 3 to 25 | 0.812984 |  | 16 th | 0.05262 |
| bits 4 to 25 | 0.221838 |  | 17 th | 0.71543 |
| bits 5 to 25 | 0.211322 |  | 18th | 0.38126 |
| bits 6 to 25 | 0.273215 |  | 19th | 0.84675 |
| bits 7 to 25 | 0.966747 |  | 20th | 0.92452 |
| bits 8 to 25 | 0.501631 | OPSO | bits 23 to 32 | 0.9423 |
| bits 9 to 25 | 0.214666 |  | bits 22 to 31 | 0.7055 |
| K-S test for $9 p$-values | 0.527559 |  | bits 21 to 30 | 0.7219 |
| OPERM 1st | 0.185146 |  | bits 20 to 29 | 0.8110 |
| 2nd | 0.397079 |  | bits 19 to 28 | 0.0269 |
| RANK $31 \times 31$ | 0.422641 |  | bits 18 to 27 | 0.0454 |
| RANK $32 \times 32$ | 0.757807 |  | bits 17 to 26 | 0.5571 |
| RANK $6 \times 8$ bits 1 to 8 | 0.526444 |  | bits 16 to 25 | 0.0298 |
| bits 2 to 9 | 0.283043 |  | bits 15 to 24 | 0.5639 |
| bits 3 to 10 | 0.885177 |  | bits 14 to 23 | 0.4447 |
| bits 4 to 11 | 0.470605 |  | bits 13 to 22 | 0.5353 |
| bits 5 to 12 | 0.158696 |  | bits 12 to 21 | 0.3949 |
| bits 6 to 13 | 0.813975 |  | bits 11 to 20 | 0.0510 |
| bits 7 to 14 | 0.223295 |  | bits 10 to 19 | 0.6763 |
| bits 8 to 15 | 0.156549 |  | bits 9 to 18 | 0.0413 |
| bits 9 to 16 | 0.191216 |  | bits 8 to 17 | 0.7694 |
| bits 10 to 17 | 0.882014 |  | bits 7 to 16 | 0.9266 |
| bits 11 to 18 | 0.690904 |  | bits 6 to 15 | 0.2750 |
| bits 12 to 19 | 0.967506 |  | bits 5 to 14 | 0.2750 |
| bits 13 to 20 | 0.947775 |  | bits 4 to 13 | 0.3582 |
| bits 14 to 21 | 0.780829 |  | bits 3 to 12 | 0.8893 |
| bits 15 to 22 | 0.744143 |  | bits 2 to 11 | 0.4570 |
| bits 16 to 23 | 0.024331 |  | bits 1 to 10 | 0.3404 |
| bits 17 to 24 | 0.060709 | OQSO | bits 28 to 32 | 0.8369 |
| bits 18 to 25 | 0.739415 |  | bits 27 to 31 | 0.4216 |
| bits 19 to 26 | 0.163587 |  | bits 26 to 30 | 0.3417 |
| bits 20 to 27 | 0.518397 |  | bits 25 to 29 | 0.0270 |
| bits 21 to 28 | 0.786544 |  | bits 24 to 28 | 0.3220 |
| bits 22 to 29 | 0.615802 |  | bits 23 to 27 | 0.1659 |
| bits 23 to 30 | 0.596588 |  | bits 22 to 26 | 0.8079 |
| bits 24 to 31 | 0.996263 |  | bits 21 to 25 | 0.6450 |
| bits 25 to 32 | 0.308065 |  | bits 20 to 24 | 0.8088 |
| K-S test for $25 p$-values | 0.334937 |  | bits 19 to 23 | 0.5986 |
| BSTREAM 1st | 0.94517 |  | bits 18 to 22 | 0.0137 |
| 2nd | 0.17541 |  | bits 17 to 21 | 0.7497 |
| 3 rd | 0.79503 |  | bits 16 to 20 | 0.9045 |
| 4 th | 0.22499 |  | bits 15 to 19 | 0.9733 |
| 5 th | 0.74701 |  | bits 14 to 18 | 0.1488 |
| 6 th | 0.62526 |  | bits 13 to 17 | 0.9922 |
| 7 th | 0.55082 |  | bits 12 to 16 | 0.3220 |
| 8 th | 0.25850 |  | bits 11 to 15 | 0.1851 |
| 9 th | 0.43382 |  | bits 10 to 14 | 0.0963 |
| 10th | 0.09524 |  | bits 9 to 13 | 0.7208 |
| 11th | 0.39379 |  | bits 8 to 12 | 0.3914 |
| 12 th | 0.30335 |  | bits 7 to 11 | 0.7208 |
| 13th | 0.52578 |  | bits 6 to 10 | 0.5279 |


| Test |  | $p$-value | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.1209 | bits 20 to 27 | 0.360840 |
|  | bits 4 to 8 | 0.0049 | bits 21 to 28 | 0.532679 |
|  | bits 3 to 7 | 0.1511 | bits 22 to 29 | 0.830430 |
|  | bits 2 to 6 | 0.3028 | bits 23 to 30 | 0.308146 |
|  | bits 1 to 5 | 0.7000 | bits 24 to 31 | 0.269508 |
| DNA | bits 31 to 32 | 0.9933 | bits 25 to 32 | 0.629817 |
|  | bits 30 to 31 | 0.9463 | PARKING 1st | 0.078457 |
|  | bits 29 to 30 | 0.0021 | 2nd | 0.192812 |
|  | bits 28 to 29 | 0.0421 | 3 rd | 0.807188 |
|  | bits 27 to 28 | 0.4271 | 4 th | 0.126820 |
|  | bits 26 to 27 | 0.4749 | 5 th | 0.117571 |
|  | bits 25 to 26 | 0.4456 | 6 th | 0.009936 |
|  | bits 24 to 25 | 0.0558 | 7 th | 0.518210 |
|  | bits 23 to 24 | 0.8766 | 8th | 0.873180 |
|  | bits 22 to 23 | 0.4808 | 9th | 0.914635 |
|  | bits 21 to 22 | 0.5302 | 10th | 0.842447 |
|  | bits 20 to 21 | 0.3558 | K-S test for $10 p$-values | 0.746309 |
|  | bits 19 to 20 | 0.0149 | MDIST | 0.214052 |
|  | bits 18 to 19 | 0.8736 | SPHERE 1st | 0.54033 |
|  | bits 17 to 18 | 0.3893 | 2nd | 0.90737 |
|  | bits 16 to 17 | 0.2627 | 3 rd | 0.01103 |
|  | bits 15 to 16 | 0.0181 | 4 th | 0.51826 |
|  | bits 14 to 15 | 0.5814 | 5 th | 0.14380 |
|  | bits 13 to 14 | 0.6566 | 6 th | 0.60742 |
|  | bits 12 to 13 | 0.2852 | 7 th | 0.43446 |
|  | bits 11 to 12 | 0.1500 | 8th | 0.42220 |
|  | bits 10 to 11 | 0.5998 | 9th | 0.10220 |
|  | bits 9 to 10 | 0.7538 | 10th | 0.05250 |
|  | bits 8 to 9 | 0.0863 | 11th | 0.27437 |
|  | bits 7 to 8 | 0.6413 | 12 th | 0.80002 |
|  | bits 6 to 7 | 0.8674 | 13th | 0.42436 |
|  | bits 5 to 6 | 0.8390 | 14 th | 0.03394 |
|  | bits 4 to 5 | 0.5699 | 15 th | 0.20920 |
|  | bits 3 to 4 | 0.0201 | 16 th | 0.89106 |
|  | bits 2 to 3 | 0.9419 | 17 th | 0.56395 |
|  | bits 1 to 2 | 0.5442 | 18th | 0.82387 |
| COUNT1S | 1st | 0.905273 | 19th | 0.86696 |
|  | 2nd | 0.045513 | 20th | 0.67515 |
| COUNT1B | bits 1 to 8 | 0.987626 | K-S test for $20 p$-values | 0.218178 |
|  | bits 2 to 9 | 0.027794 | SQUEEZE | 0.073604 |
|  | bits 3 to 10 | 0.347403 | $\begin{array}{ll}\text { OSUMS } & \\ & \text { 1st } \\ & \text { 2nd } \\ & \text { 3nd } \\ & \text { 4nd } \\ & \text { 5nd } \\ & \text { 6nd } \\ & 7 \mathrm{nd} \\ & \text { 8nd } \\ & \text { 9nd } \\ & \text { 10nd }\end{array}$ | 0.757899 |
|  | bits 4 to 11 | 0.081196 |  | 0.717099 |
|  | bits 5 to 12 | 0.209411 |  | 0.263340 |
|  | bits 6 to 13 | 0.152336 |  | 0.403221 |
|  | bits 7 to 14 | 0.224502 |  | 0.149960 |
|  | bits 8 to 15 | 0.602737 |  | 0.965015 |
|  | bits 9 to 16 | 0.320630 |  | 0.971890 |
|  | bits 10 to 17 | 0.564691 |  | 0.398787 |
|  | bits 11 to 18 | 0.967510 |  | 0.516020 |
|  | bits 12 to 19 | 0.110182 |  | 0.889466 |
|  | bits 13 to 20 | 0.218207 |  | 0.616520 |
|  | bits 14 to 21 | 0.605838 | RUNS | 0.441220 |
|  | bits 15 to 22 | 0.621087 |  | 0.910215 |
|  | bits 16 to 23 | 0.502065 |  | 0.715504 |
|  | bits 17 to 24 | 0.692466 |  | 0.091807 |
|  | bits 18 to 25 | 0.194252 | CRAPS | 0.274687 |
|  | bits 19 to 26 | 0.924246 |  | 0.460578 |

Table 40: DIEHARD test results for $\operatorname{LCG}\left(5^{23}, 1,2^{63}\right)$


| Test |  | $p$-value |  | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.1719 |  | bits 20 to 27 | 0.453169 |
|  | bits 4 to 8 | 0.7058 |  | bits 21 to 28 | 0.073325 |
|  | bits 3 to 7 | 0.2981 |  | bits 22 to 29 | 0.176200 |
|  | bits 2 to 6 | 0.4097 |  | bits 23 to 30 | 0.361816 |
|  | bits 1 to 5 | 0.6051 |  | bits 24 to 31 | 0.440753 |
| DNA | bits 31 to 32 | 0.9206 |  | bits 25 to 32 | 0.367757 |
|  | bits 30 to 31 | 0.1761 | PARKING | 1st | 0.374623 |
|  | bits 29 to 30 | 0.3769 |  | 2nd | 0.246694 |
|  | bits 28 to 29 | 0.3525 |  | 3 rd | 0.078457 |
|  | bits 27 to 28 | 0.1521 |  | 4 th | 0.445521 |
|  | bits 26 to 27 | 0.4410 |  | 5 th | 0.374623 |
|  | bits 25 to 26 | 0.6357 |  | 6 th | 0.232514 |
|  | bits 24 to 25 | 0.3384 |  | 7 th | 0.692266 |
|  | bits 23 to 24 | 0.6457 |  | 8th | 0.590298 |
|  | bits 22 to 23 | 0.9309 |  | 9 th | 0.126820 |
|  | bits 21 to 22 | 0.1335 |  | 10th | 0.340551 |
|  | bits 20 to 21 | 0.3927 | K-S test for $10 p$-values |  | 0.874748 |
|  | bits 19 to 20 | 0.8871 | MDIST |  | 0.756212 |
|  | bits 18 to 19 | 0.2292 | SPHERE | 1st | 0.00725 |
|  | bits 17 to 18 | 0.1528 |  | 2nd | 0.93088 |
|  | bits 16 to 17 | 0.4433 |  | 3 rd | 0.43462 |
|  | bits 15 to 16 | 0.9630 |  | 4 th | 0.50485 |
|  | bits 14 to 15 | 0.1108 |  | 5 th | 0.80240 |
|  | bits 13 to 14 | 0.5384 |  | 6 th | 0.35580 |
|  | bits 12 to 13 | 0.1148 |  | 7 th | 0.14443 |
|  | bits 11 to 12 | 0.9618 |  | 8th | 0.14023 |
|  | bits 10 to 11 | 0.9888 |  | 9th | 0.30040 |
|  | bits 9 to 10 | 0.8536 |  | 10th | 0.59817 |
|  | bits 8 to 9 | 0.3893 |  | 11th | 0.92163 |
|  | bits 7 to 8 | 0.3118 |  | 12 th | 0.02845 |
|  | bits 6 to 7 | 0.3171 |  | 13 th | 0.30271 |
|  | bits 5 to 6 | 0.1694 |  | 14 th | 0.30549 |
|  | bits 4 to 5 | 0.6446 |  | 15 th | 0.62047 |
|  | bits 3 to 4 | 0.0268 |  | 16th | 0.94403 |
|  | bits 2 to 3 | 0.5008 |  | 17 th | 0.80386 |
|  | bits 1 to 2 | 0.4843 |  | 18th | 0.79112 |
| COUNT1S | 1st | 0.679839 |  | 19th | 0.42274 |
|  | 2nd | 0.680702 |  | 20th | 0.38949 |
| COUNT1B | bits 1 to 8 | 0.984081 | K-S test for $20 p$-values |  | 0.091389 |
|  | bits 2 to 9 | 0.617778 | SQUEEZE |  | 0.968048 |
|  | bits 3 to 10 | 0.296050 | OSUMS | 1st | 0.282576 |
|  | bits 4 to 11 | 0.272029 |  | 2nd | 0.675938 |
|  | bits 5 to 12 | 0.886256 |  | 3nd | 0.872226 |
|  | bits 6 to 13 | 0.740017 |  | 4nd | 0.739651 |
|  | bits 7 to 14 | 0.790192 |  | 5nd | 0.385764 |
|  | bits 8 to 15 | 0.425556 |  | 6 nd | 0.168696 |
|  | bits 9 to 16 | 0.436191 |  | 7 nd | 0.303410 |
|  | bits 10 to 17 | 0.085636 |  | 8nd | 0.572098 |
|  | bits 11 to 18 | 0.588265 |  | 9nd | 0.558191 |
|  | bits 12 to 19 | 0.992207 |  | 10nd | 0.460775 |
|  | bits 13 to 20 | 0.808170 | K-S test for $10 p$-values |  | 0.271523 |
|  | bits 14 to 21 | 0.763816 | RUNS | UP 1st | 0.084616 |
|  | bits 15 to 22 | 0.106782 |  | DOWN 1st | 0.264600 |
|  | bits 16 to 23 | 0.057482 |  | UP 2nd | 0.099764 |
|  | bits 17 to 24 | 0.841543 |  | DOWN 2nd | 0.078459 |
|  | bits 18 to 25 | 0.647273 | CRAPS | No. of wins | 0.761696 |
|  | bits 19 to 26 | 0.317607 |  | Throws/game | 0.564042 |

Table 41: DIEHARD test results for $\operatorname{LCG}\left(5^{25}, 1,2^{63}\right)$


| Test |  | $p$-value | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.4833 | bits 20 to 27 | 0.039475 |
|  | bits 4 to 8 | 0.2887 | bits 21 to 28 | 0.967496 |
|  | bits 3 to 7 | 0.0554 | bits 22 to 29 | 0.742038 |
|  | bits 2 to 6 | 0.6259 | bits 23 to 30 | 0.852440 |
|  | bits 1 to 5 | 0.1202 | bits 24 to 31 | 0.664025 |
| DNA | bits 31 to 32 | 0.8316 | bits 25 to 32 | 0.640546 |
|  | bits 30 to 31 | 0.8883 | PARKING 1st | 0.853193 |
|  | bits 29 to 30 | 0.2355 | 2nd | 0.659449 |
|  | bits 28 to 29 | 0.4503 | 3 rd | 0.481790 |
|  | bits 27 to 28 | 0.3961 | 4 th | 0.659449 |
|  | bits 26 to 27 | 0.8642 | 5 th | 0.767486 |
|  | bits 25 to 26 | 0.5536 | 6 th | 0.723613 |
|  | bits 24 to 25 | 0.7309 | 7 th | 0.357445 |
|  | bits 23 to 24 | 0.3514 | 8th | 0.100530 |
|  | bits 22 to 23 | 0.1001 | 9th | 0.374623 |
|  | bits 21 to 22 | 0.7453 | 10th | 0.625377 |
|  | bits 20 to 21 | 0.6641 | K-S test for $10 p$-values | 0.509465 |
|  | bits 19 to 20 | 0.4224 | MDIST | 0.906752 |
|  | bits 18 to 19 | 0.0753 | SPHERE 1st | 0.32600 |
|  | bits 17 to 18 | 0.5384 | 2nd | 0.82439 |
|  | bits 16 to 17 | 0.8616 | 3 rd | 0.03554 |
|  | bits 15 to 16 | 0.9106 | 4 th | 0.67480 |
|  | bits 14 to 15 | 0.9698 | 5 th | 0.64824 |
|  | bits 13 to 14 | 0.2008 | 6 th | 0.77630 |
|  | bits 12 to 13 | 0.3836 | 7 th | 0.68713 |
|  | bits 11 to 12 | 0.6134 | 8th | 0.21617 |
|  | bits 10 to 11 | 0.4855 | 9th | 0.13792 |
|  | bits 9 to 10 | 0.7928 | 10th | 0.41616 |
|  | bits 8 to 9 | 0.6706 | 11th | 0.03112 |
|  | bits 7 to 8 | 0.9052 | 12 th | 0.65695 |
|  | bits 6 to 7 | 0.2903 | 13th | 0.79027 |
|  | bits 5 to 6 | 0.5255 | 14 th | 0.33711 |
|  | bits 4 to 5 | 0.0665 | 15 th | 0.68957 |
|  | bits 3 to 4 | 0.1649 | 16 th | 0.14503 |
|  | bits 2 to 3 | 0.2714 | 17th | 0.98231 |
|  | bits 1 to 2 | 0.0086 | 18th | 0.25226 |
| COUNT1S | 1st | 0.105943 | 19th | 0.20049 |
|  | 2nd | 0.921093 | 20th | 0.68244 |
| COUNT1B | bits 1 to 8 | 0.635437 | K-S test for $20 p$-values | 0.247693 |
|  | bits 2 to 9 | 0.595580 | SQUEEZE | 0.170055 |
|  | bits 3 to 10 | 0.103928 | $\begin{array}{lc}\text { OSUMS } & \text { 1st } \\ & \text { 2nd } \\ & 3 \mathrm{nd} \\ & \text { nnd } \\ & \text { nnd } \\ & \text { nnd } \\ & 7 \mathrm{nd} \\ & \text { 8nd } \\ & \text { 9nd } \\ & \text { 10nd }\end{array}$ | 0.224604 |
|  | bits 4 to 11 | 0.259409 |  | 0.295827 |
|  | bits 5 to 12 | 0.399723 |  | 0.319191 |
|  | bits 6 to 13 | 0.599593 |  | 0.304288 |
|  | bits 7 to 14 | 0.529607 |  | 0.086728 |
|  | bits 8 to 15 | 0.514767 |  | 0.843053 |
|  | bits 9 to 16 | 0.462789 |  | 0.226564 |
|  | bits 10 to 17 | 0.400949 |  | 0.989154 |
|  | bits 11 to 18 | 0.373807 |  | 0.753418 |
|  | bits 12 to 19 | 0.213108 |  | 0.962030 |
|  | bits 13 to 20 | 0.853634 |  | 0.557772 |
|  | bits 14 to 21 | 0.569019 | RUNS | 0.493002 |
|  | bits 15 to 22 | 0.068772 |  | 0.729682 |
|  | bits 16 to 23 | 0.203534 |  | 0.574884 |
|  | bits 17 to 24 | 0.263829 |  | 0.289951 |
|  | bits 18 to 25 | 0.445256 | CRAPS | 0.297499 |
|  | bits 19 to 26 | 0.212759 |  | 0.974715 |

Table 42: DIEHARD test results for $\operatorname{LCG}\left(3512401965023503517,0,2^{63}\right)$


| Test |  | $p$-value | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.2135 | bits 20 to 27 | 0.089912 |
|  | bits 4 to 8 | 0.0290 | bits 21 to 28 | 0.363575 |
|  | bits 3 to 7 | 0.5508 | bits 22 to 29 | 0.065150 |
|  | bits 2 to 6 | 0.7603 | bits 23 to 30 | 0.125726 |
|  | bits 1 to 5 | 0.6361 | bits 24 to 31 | 0.356028 |
| DNA | bits 31 to 32 | 0.8655 | bits 25 to 32 | 0.639261 |
|  | bits 30 to 31 | 0.7009 | PARKING 1st | 0.781201 |
|  | bits 29 to 30 | 0.7211 | 2nd | 0.554479 |
|  | bits 28 to 29 | 0.3287 | 3 rd | 0.261324 |
|  | bits 27 to 28 | 0.2050 | 4 th | 0.136563 |
|  | bits 26 to 27 | 0.3213 | 5 th | 0.323972 |
|  | bits 25 to 26 | 0.5710 | 6 th | 0.085365 |
|  | bits 24 to 25 | 0.8661 | 7 th | 0.781201 |
|  | bits 23 to 24 | 0.5290 | 8th | 0.445521 |
|  | bits 22 to 23 | 0.8003 | 9th | 0.168804 |
|  | bits 21 to 22 | 0.8346 | 10th | 0.340551 |
|  | bits 20 to 21 | 0.5998 | K-S test for $10 p$-values | 0.651458 |
|  | bits 19 to 20 | 0.2569 | MDIST | 0.238350 |
|  | bits 18 to 19 | 0.1303 | SPHERE 1st | 0.73870 |
|  | bits 17 to 18 | 0.3904 | 2nd | 0.74901 |
|  | bits 16 to 17 | 0.5055 | 3 rd | 0.33461 |
|  | bits 15 to 16 | 0.9290 | 4 th | 0.77565 |
|  | bits 14 to 15 | 0.7009 | 5 th | 0.66809 |
|  | bits 13 to 14 | 0.7919 | 6 th | 0.45308 |
|  | bits 12 to 13 | 0.5617 | 7 th | 0.58390 |
|  | bits 11 to 12 | 0.3395 | 8th | 0.09677 |
|  | bits 10 to 11 | 0.2126 | 9th | 0.28968 |
|  | bits 9 to 10 | 0.0146 | 10th | 0.60912 |
|  | bits 8 to 9 | 0.4167 | 11th | 0.05553 |
|  | bits 7 to 8 | 0.2126 | 12 th | 0.13490 |
|  | bits 6 to 7 | 0.2401 | 13 th | 0.18493 |
|  | bits 5 to 6 | 0.0757 | 14 th | 0.69821 |
|  | bits 4 to 5 | 0.5008 | 15 th | 0.05054 |
|  | bits 3 to 4 | 0.0765 | 16th | 0.38510 |
|  | bits 2 to 3 | 0.7500 | 17 th | 0.37116 |
|  | bits 1 to 2 | 0.8256 | 18th | 0.19396 |
| COUNT1S | 1st | 0.722610 | 19th | 0.73248 |
|  | 2nd | 0.354334 | 20th | 0.34286 |
| COUNT1B | bits 1 to 8 | 0.691069 | K-S test for $20 p$-values | 0.708280 |
|  | bits 2 to 9 | 0.027032 | SQUEEZE | 0.282916 |
|  | bits 3 to 10 | 0.630820 | OSUMS 1st | 0.812200 |
|  | bits 4 to 11 | 0.206829 | 2nd | 0.485152 |
|  | bits 5 to 12 | 0.971943 | 3nd | 0.654435 |
|  | bits 6 to 13 | 0.839165 | 4nd | 0.249923 |
|  | bits 7 to 14 | 0.892951 | 5nd | 0.728370 |
|  | bits 8 to 15 | 0.974180 | 6 nd | 0.472731 |
|  | bits 9 to 16 | 0.373406 | 7 nd | 0.179069 |
|  | bits 10 to 17 | 0.992262 | 8nd | 0.556552 |
|  | bits 11 to 18 | 0.439712 | 9nd | 0.602433 |
|  | bits 12 to 19 | 0.650300 | 10nd | 0.332094 |
|  | bits 13 to 20 | 0.796946 | K-S test for $10 p$-values | 0.429908 |
|  | bits 14 to 21 | 0.604809 | RUNS UP 1st | 0.199066 |
|  | bits 15 to 22 | 0.183616 | DOWN 1st | 0.484925 |
|  | bits 16 to 23 | 0.201743 | UP 2nd | 0.398951 |
|  | bits 17 to 24 | 0.582343 | DOWN 2nd | 0.741266 |
|  | bits 18 to 25 | 0.720871 | CRAPS No. of wins | 0.121663 |
|  | bits 19 to 26 | 0.789796 | Throws/game | 0.871119 |

Table 43: DIEHARD test results for $\operatorname{LCG}\left(2444805353187672469,0,2^{63}\right)$

| Test | $p$-value | Test |  | $p$-value |
| :---: | :---: | :---: | :---: | :---: |
| BDAY bits 1 to 24 | 0.193545 |  | 14th | 0.51367 |
| bits 2 to 25 | 0.532924 |  | 15th | 0.95589 |
| bits 3 to 25 | 0.268666 |  | 16th | 0.20321 |
| bits 4 to 25 | 0.644471 |  | 17th | 0.79102 |
| bits 5 to 25 | 0.397855 |  | 18th | 0.72798 |
| bits 6 to 25 | 0.899574 |  | 19th | 0.34964 |
| bits 7 to 25 | 0.386786 |  | 20th | 0.35921 |
| bits 8 to 25 | 0.576710 | OPSO | bits 23 to 32 | 0.9105 |
| bits 9 to 25 | 0.318485 |  | bits 22 to 31 | 0.0864 |
| K-S test for $9 p$-values | 0.415225 |  | bits 21 to 30 | 0.2470 |
| OPERM 1st | 0.353411 |  | bits 20 to 29 | 0.2503 |
| 2nd | 0.443585 |  | bits 19 to 28 | 0.7694 |
| RANK $31 \times 31$ | 0.325080 |  | bits 18 to 27 | 0.5734 |
| RANK $32 \times 32$ | 0.556414 |  | bits 17 to 26 | 0.7031 |
| RANK $6 \times 8$ bits 1 to 8 | 0.041842 |  | bits 16 to 25 | 0.8715 |
| bits 2 to 9 | 0.171740 |  | bits 15 to 24 | 0.0356 |
| bits 3 to 10 | 0.089051 |  | bits 14 to 23 | 0.5489 |
| bits 4 to 11 | 0.773874 |  | bits 13 to 22 | 0.8427 |
| bits 5 to 12 | 0.103779 |  | bits 12 to 21 | 0.4461 |
| bits 6 to 13 | 0.109914 |  | bits 11 to 20 | 0.8525 |
| bits 7 to 14 | 0.208084 |  | bits 10 to 19 | 0.8220 |
| bits 8 to 15 | 0.968900 |  | bits 9 to 18 | 0.8913 |
| bits 9 to 16 | 0.925074 |  | bits 8 to 17 | 0.6056 |
| bits 10 to 17 | 0.926686 |  | bits 7 to 16 | 0.7446 |
| bits 11 to 18 | 0.915222 |  | bits 6 to 15 | 0.0389 |
| bits 12 to 19 | 0.225424 |  | bits 5 to 14 | 0.1122 |
| bits 13 to 20 | 0.212238 |  | bits 4 to 13 | 0.7161 |
| bits 14 to 21 | 0.291307 |  | bits 3 to 12 | 0.7947 |
| bits 15 to 22 | 0.790935 |  | bits 2 to 11 | 0.2448 |
| bits 16 to 23 | 0.290217 |  | bits 1 to 10 | 0.9979 |
| bits 17 to 24 | 0.511052 | OQSO | bits 28 to 32 | 0.4982 |
| bits 18 to 25 | 0.867991 |  | bits 27 to 31 | 0.6637 |
| bits 19 to 26 | 0.278514 |  | bits 26 to 30 | 0.5212 |
| bits 20 to 27 | 0.313323 |  | bits 25 to 29 | 0.3927 |
| bits 21 to 28 | 0.351587 |  | bits 24 to 28 | 0.5775 |
| bits 22 to 29 | 0.718712 |  | bits 23 to 27 | 0.7453 |
| bits 23 to 30 | 0.094206 |  | bits 22 to 26 | 0.1693 |
| bits 24 to 31 | 0.025524 |  | bits 21 to 25 | 0.0992 |
| bits 25 to 32 | 0.681659 |  | bits 20 to 24 | 0.1617 |
| K-S test for $25 p$-values | 0.822926 |  | bits 19 to 23 | 0.4698 |
| BSTREAM 1st | 0.22781 |  | bits 18 to 22 | 0.6348 |
| 2nd | 0.52857 |  | bits 17 to 21 | 0.4032 |
| 3 rd | 0.86274 |  | bits 16 to 20 | 0.2561 |
| 4 th | 0.33847 |  | bits 15 to 19 | 0.7254 |
| 5 th | 0.99243 |  | bits 14 to 18 | 0.8821 |
| 6 th | 0.77032 |  | bits 13 to 17 | 0.5454 |
| 7 th | 0.42923 |  | bits 12 to 16 | 0.8361 |
| 8th | 0.94746 |  | bits 11 to 15 | 0.7666 |
| 9th | 0.59751 |  | bits 10 to 14 | 0.7728 |
| 10th | 0.38662 |  | bits 9 to 13 | 0.9615 |
| 11th | 0.12743 |  | bits 8 to 12 | 0.4403 |
| 12 th | 0.16419 |  | bits 7 to 11 | 0.6772 |
| 13th | 0.62437 |  | bits 6 to 10 | 0.0514 |


|  | Test | $p$-value |  | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.0536 |  | bits 20 to 27 | 0.819698 |
|  | bits 4 to 8 | 0.9525 |  | bits 21 to 28 | 0.584896 |
|  | bits 3 to 7 | 0.0421 |  | bits 22 to 29 | 0.642023 |
|  | bits 2 to 6 | 0.9288 |  | bits 23 to 30 | 0.733239 |
|  | bits 1 to 5 | 0.4631 |  | bits 24 to 31 | 0.033304 |
| DNA | bits 31 to 32 | 0.7519 |  | bits 25 to 32 | 0.464097 |
|  | bits 30 to 31 | 0.4352 | PARKING | 1st | 0.009936 |
|  | bits 29 to 30 | 0.1480 |  | 2nd | 0.276387 |
|  | bits 28 to 29 | 0.2852 |  | 3 rd | 0.463618 |
|  | bits 27 to 28 | 0.7171 |  | 4 th | 0.055002 |
|  | bits 26 to 27 | 0.2724 |  | 5 th | 0.781201 |
|  | bits 25 to 26 | 0.5196 |  | 6 th | 0.518210 |
|  | bits 24 to 25 | 0.9613 |  | 7 th | 0.853193 |
|  | bits 23 to 24 | 0.7970 |  | 8th | 0.590298 |
|  | bits 22 to 23 | 0.6280 |  | 9th | 0.853193 |
|  | bits 21 to 22 | 0.2410 |  | 10th | 0.831196 |
|  | bits 20 to 21 | 0.3384 | K-S test for $10 p$-values |  | 0.343457 |
|  | bits 19 to 20 | 0.3319 | MDIST |  | 0.897445 |
|  | bits 18 to 19 | 0.2733 | SPHERE | 1st | 0.34716 |
|  | bits 17 to 18 | 0.6391 |  | 2nd | 0.48100 |
|  | bits 16 to 17 | 0.8927 |  | 3 rd | 0.43662 |
|  | bits 15 to 16 | 0.4655 |  | 4 th | 0.30058 |
|  | bits 14 to 15 | 0.0911 |  | 5 th | 0.35877 |
|  | bits 13 to 14 | 0.2646 |  | 6 th | 0.54640 |
|  | bits 12 to 13 | 0.7280 |  | 7 th | 0.99834 |
|  | bits 11 to 12 | 0.6652 |  | 8th | 0.83490 |
|  | bits 10 to 11 | 0.8382 |  | 9th | 0.50928 |
|  | bits 9 to 10 | 0.5524 |  | 10th | 0.84301 |
|  | bits 8 to 9 | 0.4996 |  | 11th | 0.13023 |
|  | bits 7 to 8 | 0.0624 |  | 12 th | 0.06790 |
|  | bits 6 to 7 | 0.6968 |  | 13th | 0.16116 |
|  | bits 5 to 6 | 0.0468 |  | 14 th | 0.00479 |
|  | bits 4 to 5 | 0.5008 |  | 15 th | 0.08544 |
|  | bits 3 to 4 | 0.0004 |  | 16 th | 0.57751 |
|  | bits 2 to 3 | 0.8866 |  | 17 th | 0.22946 |
|  | bits 1 to 2 | 0.8954 |  | 18th | 0.95542 |
| COUNT1S | 1st | 0.207042 |  | 19th | 0.08717 |
|  | 2nd | 0.961829 |  | 20th | 0.09574 |
| COUNT1B | bits 1 to 8 | 0.224769 | K-S test for $20 p$-values |  | 0.863873 |
|  | bits 2 to 9 | 0.731407 | SQUEEZE |  | 0.881511 |
|  | bits 3 to 10 | 0.507596 | OSUMS | 1st | 0.706169 |
|  | bits 4 to 11 | 0.084269 |  | 2nd | 0.233125 |
|  | bits 5 to 12 | 0.263026 |  | 3nd | 0.431244 |
|  | bits 6 to 13 | 0.174003 |  | 4 nd | 0.629350 |
|  | bits 7 to 14 | 0.938141 |  | 5 nd | 0.771801 |
|  | bits 8 to 15 | 0.379658 |  | 6 nd | 0.754542 |
|  | bits 9 to 16 | 0.783477 |  | 7 nd | 0.893973 |
|  | bits 10 to 17 | 0.728043 |  | 8nd | 0.211153 |
|  | bits 11 to 18 | 0.754630 |  | 9 nd | 0.468310 |
|  | bits 12 to 19 | 0.534358 |  | 10nd | 0.946623 |
|  | bits 13 to 20 | 0.605773 | K-S test for $10 p$-values |  | 0.550182 |
|  | bits 14 to 21 | 0.765819 | RUNS | UP 1st | 0.772599 |
|  | bits 15 to 22 | 0.885956 |  | DOWN 1st | 0.682501 |
|  | bits 16 to 23 | 0.671126 |  | UP 2nd | 0.801633 |
|  | bits 17 to 24 | 0.702257 |  | DOWN 2nd | 0.287603 |
|  | bits 18 to 25 | 0.641689 | CRAPS | No. of wins | 0.902801 |
|  | bits 19 to 26 | 0.602335 |  | Throws/game | 0.731621 |

Table 44: DIEHARD test results for $\operatorname{LCG}\left(1987591058829310733,0,2^{63}\right)$


| Test |  | $p$-value |  | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.8060 |  | bits 20 to 27 | 0.633061 |
|  | bits 4 to 8 | 0.3184 |  | bits 21 to 28 | 0.998769 |
|  | bits 3 to 7 | 0.9795 |  | bits 22 to 29 | 0.382028 |
|  | bits 2 to 6 | 0.2539 |  | bits 23 to 30 | 0.480145 |
|  | bits 1 to 5 | 0.0577 |  | bits 24 to 31 | 0.209215 |
| DNA | bits 31 to 32 | 0.8124 |  | bits 25 to 32 | 0.759778 |
|  | bits 30 to 31 | 0.4375 | PARKING | 1st | 0.006836 |
|  | bits 29 to 30 | 0.6916 |  | 2nd | 0.481790 |
|  | bits 28 to 29 | 0.0684 |  | 3 rd | 0.831196 |
|  | bits 27 to 28 | 0.6706 |  | 4 th | 0.590298 |
|  | bits 26 to 27 | 0.8068 |  | 5 th | 0.572463 |
|  | bits 25 to 26 | 0.2783 |  | 6 th | 0.071982 |
|  | bits 24 to 25 | 0.2221 |  | 7 th | 0.819442 |
|  | bits 23 to 24 | 0.3046 |  | 8th | 0.027568 |
|  | bits 22 to 23 | 0.2447 |  | 9th | 0.340551 |
|  | bits 21 to 22 | 0.4573 |  | 10th | 0.092718 |
|  | bits 20 to 21 | 0.2230 |  | K-S test for $10 p$-values | 0.849052 |
|  | bits 19 to 20 | 0.0770 | MDIST |  | 0.701685 |
|  | bits 18 to 19 | 0.0650 | SPHERE | 1st | 0.26858 |
|  | bits 17 to 18 | 0.6280 |  | 2nd | 0.18854 |
|  | bits 16 to 17 | 0.0930 |  | 3 rd | 0.38634 |
|  | bits 15 to 16 | 0.3223 |  | 4 th | 0.99945 |
|  | bits 14 to 15 | 0.1800 |  | 5 th | 0.79293 |
|  | bits 13 to 14 | 0.2283 |  | 6 th | 0.95899 |
|  | bits 12 to 13 | 0.1862 |  | 7 th | 0.05618 |
|  | bits 11 to 12 | 0.2117 |  | 8th | 0.91957 |
|  | bits 10 to 11 | 0.1297 |  | 9th | 0.89502 |
|  | bits 9 to 10 | 0.0532 |  | 10th | 0.94405 |
|  | bits 8 to 9 | 0.2392 |  | 11th | 0.79461 |
|  | bits 7 to 8 | 0.9184 |  | 12 th | 0.25310 |
|  | bits 6 to 7 | 0.3223 |  | 13th | 0.72640 |
|  | bits 5 to 6 | 0.8888 |  | 14th | 0.31612 |
|  | bits 4 to 5 | 0.8432 |  | 15 th | 0.21110 |
|  | bits 3 to 4 | 0.2636 |  | 16 th | 0.84962 |
|  | bits 2 to 3 | 0.7746 |  | 17 th | 0.87688 |
|  | bits 1 to 2 | 0.1870 |  | 18th | 0.27824 |
| COUNT1S | 1st | 0.455242 |  | 19th | 0.56252 |
|  | 2nd | 0.153778 |  | 20th | 0.92306 |
| COUNT1B | bits 1 to 8 | 0.964345 | K-S test for $20 p$-values |  | 0.954129 |
|  | bits 2 to 9 | 0.826983 | SQUEEZE |  | 0.519053 |
|  | bits 3 to 10 | 0.140691 | OSUMS | 1st | 0.601707 |
|  | bits 4 to 11 | 0.648583 |  | 2nd | 0.632279 |
|  | bits 5 to 12 | 0.671401 |  | 3nd | 0.153232 |
|  | bits 6 to 13 | 0.483024 |  | 4nd | 0.688688 |
|  | bits 7 to 14 | 0.580038 |  | 5 nd | 0.096181 |
|  | bits 8 to 15 | 0.203769 |  | 6 nd | 0.787407 |
|  | bits 9 to 16 | 0.154869 |  | 7 nd | 0.001462 |
|  | bits 10 to 17 | 0.669677 |  | 8nd | 0.149491 |
|  | bits 11 to 18 | 0.445223 |  | 9 nd | 0.789830 |
|  | bits 12 to 19 | 0.142196 |  | 10nd | 0.217253 |
|  | bits 13 to 20 | 0.893441 | K-S test for $10 p$-values |  | 0.731558 |
|  | bits 14 to 21 | 0.845237 | RUNS | UP 1st | 0.297063 |
|  | bits 15 to 22 | 0.837701 |  | DOWN 1st | 0.776076 |
|  | bits 16 to 23 | 0.722837 |  | UP 2nd | 0.349017 |
|  | bits 17 to 24 | 0.970731 |  | DOWN 2nd | 0.026262 |
|  | bits 18 to 25 | 0.746586 | CRAPS | No. of wins | 0.153014 |
|  | bits 19 to 26 | 0.749700 |  | Throws/game | 0.224485 |

Table 45: DIEHARD test results for $\operatorname{LCG}\left(9219741426499971445,1,2^{63}\right)$



Table 46: DIEHARD test results for $\operatorname{LCG}\left(2806196910506780709,1,2^{63}\right)$


|  | Test | $p$-value | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.5090 | bits 20 to 27 | 0.384261 |
|  | bits 4 to 8 | 0.3862 | bits 21 to 28 | 0.519709 |
|  | bits 3 to 7 | 0.1860 | bits 22 to 29 | 0.636321 |
|  | bits 2 to 6 | 0.0566 | bits 23 to 30 | 0.450539 |
|  | bits 1 to 5 | 0.0400 | bits 24 to 31 | 0.100168 |
| DNA | bits 31 to 32 | 0.1754 | bits 25 to 32 | 0.527464 |
|  | bits 30 to 31 | 0.7584 | PARKING 1st | 0.753306 |
|  | bits 29 to 30 | 0.9544 | 2nd | 0.045562 |
|  | bits 28 to 29 | 0.8346 | 3 rd | 0.625377 |
|  | bits 27 to 28 | 0.5826 | 4 th | 0.323972 |
|  | bits 26 to 27 | 0.1480 | 5 th | 0.445521 |
|  | bits 25 to 26 | 0.5594 | 6 th | 0.071982 |
|  | bits 24 to 25 | 0.1584 | 7 th | 0.192812 |
|  | bits 23 to 24 | 0.3046 | 8th | 0.723613 |
|  | bits 22 to 23 | 0.6522 | 9 th | 0.117571 |
|  | bits 21 to 22 | 0.2283 | 10th | 0.232514 |
|  | bits 20 to 21 | 0.3949 | K-S test for $10 p$-values | 0.816693 |
|  | bits 19 to 20 | 0.2092 | MDIST | 0.550287 |
|  | bits 18 to 19 | 0.6770 | SPHERE 1st | 0.22300 |
|  | bits 17 to 18 | 0.5791 | 2nd | 0.97539 |
|  | bits 16 to 17 | 0.0483 | 3 rd | 0.49749 |
|  | bits 15 to 16 | 0.8003 | 4th | 0.18686 |
|  | bits 14 to 15 | 0.2025 | 5 th | 0.75159 |
|  | bits 13 to 14 | 0.9244 | 6 th | 0.52404 |
|  | bits 12 to 13 | 0.2933 | 7 th | 0.25847 |
|  | bits 11 to 12 | 0.8076 | 8th | 0.30720 |
|  | bits 10 to 11 | 0.9032 | 9 th | 0.75467 |
|  | bits 9 to 10 | 0.4445 | 10th | 0.48761 |
|  | bits 8 to 9 | 0.0572 | 11th | 0.21015 |
|  | bits 7 to 8 | 0.0020 | 12 th | 0.87452 |
|  | bits 6 to 7 | 0.5629 | 13 th | 0.29798 |
|  | bits 5 to 6 | 0.4422 | 14th | 0.00117 |
|  | bits 4 to 5 | 0.1136 | 15 th | 0.30458 |
|  | bits 3 to 4 | 0.4468 | 16 th | 0.07232 |
|  | bits 2 to 3 | 0.9574 | 17th | 0.38712 |
|  | bits 1 to 2 | 0.1967 | 18th | 0.88621 |
| COUNT1S | 1st | 0.389222 | 19th | 0.48029 |
|  | 2nd | 0.142584 | 20th | 0.58626 |
| COUNT1B | bits 1 to 8 | 0.987528 | K-S test for $20 p$-values | 0.385851 |
|  | bits 2 to 9 | 0.033604 | SQUEEZE | 0.991716 |
|  | bits 3 to 10 | 0.122700 | OSUMS 1st | 0.767464 |
|  | bits 4 to 11 | 0.077063 | 2nd | 0.050108 |
|  | bits 5 to 12 | 0.284149 | 3 nd | 0.939012 |
|  | bits 6 to 13 | 0.133220 | 4nd | 0.141600 |
|  | bits 7 to 14 | 0.883507 | 5nd | 0.006633 |
|  | bits 8 to 15 | 0.837384 | 6 nd | 0.625941 |
|  | bits 9 to 16 | 0.290986 | 7 nd | 0.257937 |
|  | bits 10 to 17 | 0.122840 | 8nd | 0.657818 |
|  | bits 11 to 18 | 0.448345 | 9 nd | 0.843215 |
|  | bits 12 to 19 | 0.894082 | 10nd | 0.004834 |
|  | bits 13 to 20 | 0.937465 | K-S test for $10 p$-values | 0.883658 |
|  | bits 14 to 21 | 0.082221 | RUNS UP 1st | 0.528307 |
|  | bits 15 to 22 | 0.984670 | DOWN 1st | 0.514689 |
|  | bits 16 to 23 | 0.647900 | UP 2nd | 0.636428 |
|  | bits 17 to 24 | 0.745915 | DOWN 2nd | 0.909636 |
|  | bits 18 to 25 | 0.654630 | CRAPS No. of wins | 0.911708 |
|  | bits 19 to 26 | 0.519226 | Throws/game | 0.665904 |

Table 47: DIEHARD test results for $\operatorname{LCG}\left(3249286849523012805,1,2^{63}\right)$


|  | Test | $p$-value |  | Test | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | bits 5 to 9 | 0.1149 |  | bits 20 to 27 | 0.093004 |
|  | bits 4 to 8 | 0.1278 |  | bits 21 to 28 | 0.137280 |
|  | bits 3 to 7 | 0.0614 |  | bits 22 to 29 | 0.077813 |
|  | bits 2 to 6 | 0.7779 |  | bits 23 to 30 | 0.552101 |
|  | bits 1 to 5 | 0.1789 |  | bits 24 to 31 | 0.743590 |
| DNA | bits 31 to 32 | 0.7481 |  | bits 25 to 32 | 0.908625 |
|  | bits 30 to 31 | 0.8019 | PARKING | 1st | 0.554479 |
|  | bits 29 to 30 | 0.0361 |  | 2nd | 0.276387 |
|  | bits 28 to 29 | 0.6313 |  | 3 rd | 0.463618 |
|  | bits 27 to 28 | 0.1649 |  | 4 th | 0.914635 |
|  | bits 26 to 27 | 0.2872 |  | 5 th | 0.819442 |
|  | bits 25 to 26 | 0.7782 |  | 6 th | 0.218799 |
|  | bits 24 to 25 | 0.0970 |  | 7 th | 0.276387 |
|  | bits 23 to 24 | 0.5768 |  | 8th | 0.590298 |
|  | bits 22 to 23 | 0.5314 |  | 9th | 0.842447 |
|  | bits 21 to 22 | 0.3881 |  | 10th | 0.642555 |
|  | bits 20 to 21 | 0.8980 |  | K-S test for $10 p$-values | 0.300768 |
|  | bits 19 to 20 | 0.9086 | MDIST |  | 0.963428 |
|  | bits 18 to 19 | 0.9282 | SPHERE | 1st | 0.37958 |
|  | bits 17 to 18 | 0.0210 |  | 2nd | 0.39040 |
|  | bits 16 to 17 | 0.8397 |  | 3 rd | 0.43940 |
|  | bits 15 to 16 | 0.3680 |  | 4th | 0.08448 |
|  | bits 14 to 15 | 0.4006 |  | 5 th | 0.96621 |
|  | bits 13 to 14 | 0.0804 |  | 6 th | 0.35165 |
|  | bits 12 to 13 | 0.1328 |  | 7 th | 0.00055 |
|  | bits 11 to 12 | 0.8905 |  | 8th | 0.64554 |
|  | bits 10 to 11 | 0.7657 |  | 9th | 0.09126 |
|  | bits 9 to 10 | 0.4831 |  | 10th | 0.06005 |
|  | bits 8 to 9 | 0.8616 |  | 11th | 0.10416 |
|  | bits 7 to 8 | 0.4749 |  | 12 th | 0.76144 |
|  | bits 6 to 7 | 0.5617 |  | 13th | 0.53002 |
|  | bits 5 to 6 | 0.7151 |  | 14th | 0.95829 |
|  | bits 4 to 5 | 0.5524 |  | 15 th | 0.29646 |
|  | bits 3 to 4 | 0.6302 |  | 16 th | 0.85687 |
|  | bits 2 to 3 | 0.1613 |  | 17 th | 0.29163 |
|  | bits 1 to 2 | 0.0980 |  | 18th | 0.65482 |
| COUNT1S | 1st | 0.803964 |  | 19th | 0.14456 |
|  | 2nd | 0.473314 |  | 20th | 0.29321 |
| COUNT1B | bits 1 to 8 | 0.314205 | K-S test for $20 p$-values |  | 0.763644 |
|  | bits 2 to 9 | 0.271624 | SQUEEZE |  | 0.921072 |
|  | bits 3 to 10 | 0.598896 | OSUMS | 1st | 0.448758 |
|  | bits 4 to 11 | 0.421438 |  | 2nd | 0.787182 |
|  | bits 5 to 12 | 0.113834 |  | 3nd | 0.931507 |
|  | bits 6 to 13 | 0.118614 |  | 4nd | 0.787418 |
|  | bits 7 to 14 | 0.343508 |  | 5 nd | 0.157620 |
|  | bits 8 to 15 | 0.619938 |  | 6 nd | 0.652882 |
|  | bits 9 to 16 | 0.852324 |  | 7 nd | 0.636972 |
|  | bits 10 to 17 | 0.232142 |  | 8nd | 0.153021 |
|  | bits 11 to 18 | 0.968922 |  | 9 nd | 0.676151 |
|  | bits 12 to 19 | 0.303762 |  | 10nd | 0.261674 |
|  | bits 13 to 20 | 0.407089 | K-S test for $10 p$-values |  | 0.207865 |
|  | bits 14 to 21 | 0.115875 | RUNS | UP 1st | 0.830472 |
|  | bits 15 to 22 | 0.915336 |  | DOWN 1st | 0.008008 |
|  | bits 16 to 23 | 0.026976 |  | UP 2nd | 0.675384 |
|  | bits 17 to 24 | 0.417301 |  | DOWN 2nd | 0.025304 |
|  | bits 18 to 25 | 0.599062 | CRAPS | No. of wins | 0.699833 |
|  | bits 19 to 26 | 0.566468 |  | Throws/game | 0.610991 |

## 5 Conclusion

We summarized the principle and features of LCGs that are frequently used in particle-transport Monte Carlo methods and tests used to investigate the quality of the LCGs. We also performed the spectral test, Knuth's standard tests and Marsaglia's DIEHARD tests for the MCNP RNG, 63-bit LCGs extended from the MCNP RNG and 63-bit LCGs proposed by L'Ecuyer.

The MCNP RNG fails the OPSO, OQSO and DNA tests in the DIEHARD test suite, whereas it passes the spectral test, the standard tests and other tests in DIEHARD. However less significant bits fail the tests and thus it does not matter in the practical use.

The 63-bit LCGs extended from the MCNP RNG fail the spectral test, whereas they pass the spectral and DIEHARD tests. We have found that we cannot simply extend the current MCNP RNG to a 63 -bit LCG.

L'Ecyer's 63 -bit LCGs pass all the tests and their multipliers are excellent judging from the spectral test. Therefore, it is considered that they are the most promising LCGs for the next version of the RNG package.

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[^0]:    ${ }^{1}$ It seems that a car occupies a square of side 1 in the DIEHARD program.

