

Package ‘sitmo’

November 18, 2017

Title Parallel Pseudo Random Number Generator (PPRNG) 'sitmo' Header Files

Version 1.2.2

Description

Provided within is a high quality and fast PPRNG that is able to be used in an 'OpenMP' parallel environment compiled under either C++98 or C++11. The objective of this package release is to consolidate the distribution of the 'sitmo' library on CRAN by enabling others to link to the 'sitmo' header file instead of including a copy of 'sitmo' within their individual package. Lastly, the package contains example implementations using 'sitmo' and three accompanying vignette that provide additional information.

Depends R (>= 3.2.4)

URL <https://github.com/coatless/sitmo>,
<http://thecoatlessprofessor.com/projects/sitmo/>,
<https://github.com/stdfin/random/>

BugReports <https://github.com/coatless/sitmo/issues>

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LazyData true

LinkingTo Rcpp

Imports Rcpp (>= 0.12.13)

RoxygenNote 6.0.1

Suggests knitr, rmarkdown, ggplot2

VignetteBuilder knitr

NeedsCompilation yes

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Repository CRAN

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sitmo-package	<i>sitmo: Parallel Pseudo Random Number Generator (PPRNG) 'sitmo' Header Files</i>
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Description

Provided within is a high quality and fast PPRNG that is able to be used in an 'OpenMP' parallel environment compiled under either C++98 or C++11. The objective of this package release is to consolidate the distribution of the 'sitmo' library on CRAN by enabling others to link to the 'sitmo' header file instead of including a copy of 'sitmo' within their individual package. Lastly, the package contains example implementations using 'sitmo' and three accompanying vignette that provide additional information.

Author(s)

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See Also

Useful links:

- <https://github.com/coatless/sitmo>
- <http://thecoatlessprofessor.com/projects/sitmo/>
- <https://github.com/stdfin/random/>
- Report bugs at <https://github.com/coatless/sitmo/issues>

`runif_r`*Random Uniform Number Generator using base R*

Description

The function provides an alternative implementation of random uniform distribution sampling using R's rng scope.

Usage

```
runif_r(n, min = 0, max = 1)
```

Arguments

<code>n</code>	An unsigned integer denoting the number of realizations to generate.
<code>min</code>	A double indicating the minimum a value in the uniform's interval $[a, b]$
<code>max</code>	A double indicating the maximum b value in the uniform's interval $[a, b]$

Examples

```
set.seed(134)
b = runif_r(10)
```

`runif_sitmo`*Random Uniform Number Generator with sitmo*

Description

The function provides an implementation of sampling from a random uniform distribution

Usage

```
runif_sitmo(n, min = 0, max = 1, seed = 1L)
```

Arguments

<code>n</code>	An unsigned integer denoting the number of realizations to generate.
<code>min</code>	A double indicating the minimum a value in the uniform's interval $[a, b]$
<code>max</code>	A double indicating the maximum b value in the uniform's interval $[a, b]$
<code>seed</code>	A special unsigned integer containing a single seed.

Value

A numeric vector containing the realizations.

Examples

```
a = runif_sitmo(10)
```

`sitmo_draws`*Example RNG Draws with sitmo*

Description

Shows a basic setup and use case for sitmo.

Usage

```
sitmo_draws(n)
```

Arguments

`n` A unsigned int is a .

Value

A vec with random sequences.

Examples

```
n = 10  
a = sitmo_draws(n)
```

`sitmo_engine_reset`*Example Seed Set and RNG Draws with sitmo*

Description

Shows how to set a seed in sitmo.

Usage

```
sitmo_engine_reset(n, seed)
```

Arguments

`n` An unsigned int that dictates how many realizations occur.
`seed` An unsigned int that controls the rng seed.

Value

A matrix with random sequences.

Examples

```
n = 10
a = sitmo_engine_reset(n, 1337)

isTRUE(all.equal(a[,1],a[,2]))
```

sitmo_engine_seed	<i>Example Seed Set and RNG Draws with sitmo</i>
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Description

Shows how to set a seed in sitmo.

Usage

```
sitmo_engine_seed(n, seed)
```

Arguments

n	An unsigned int that dictates how many realizations occur.
seed	An unsigned int that controls the rng seed.

Value

A vector with random sequences.

Examples

```
n = 10
a = sitmo_engine_seed(n, 1337)
b = sitmo_engine_seed(n, 1337)
c = sitmo_engine_seed(n, 1338)

isTRUE(all.equal(a,b))
isTRUE(all.equal(a,c))
```

`sitmo_parallel`*Test Generation using sitmo and C++11*

Description

The function provides an implementation of creating realizations from the default engine.

Usage

```
sitmo_parallel(n, seeds)
```

Arguments

<code>n</code>	An unsigned integer denoting the number of realizations to generate.
<code>seeds</code>	A vec containing a list of seeds. Each seed is run on its own core.

Details

The following function's true power is only accessible on platforms that support OpenMP (e.g. Windows and Linux). However, it does provide a very good example as to how to make ones code applicable across multiple platforms.

With this being said, how we determine how many cores to split the generation to is governed by the number of seeds supplied. In the event that one is using OS X, only the first seed supplied is used.

Value

A vec containing the realizations.

Examples

```
a = sitmo_parallel(10, c(1))  
b = sitmo_parallel(10, c(1,2))  
c = sitmo_parallel(10, c(1,2))  
  
# True on only OS X or systems without openmp  
isTRUE(all.equal(a,b))  
  
isTRUE(all.equal(b,c))
```

sitmo_two_seeds	<i>Two RNG engines running side-by-side</i>
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Description

Shows how to create two separate RNGs and increase them together.

Usage

```
sitmo_two_seeds(n, seeds)
```

Arguments

n	An unsigned int that dictates how many realizations occur.
seeds	A vec containing two integers greater than 0.

Value

A matrix with random sequences.

Examples

```
n = 10
a = sitmo_two_seeds(n, c(1337, 1338))

b = sitmo_two_seeds(n, c(1337, 1337))

isTRUE(all.equal(a[,1], a[,2]))

isTRUE(all.equal(b[,1], b[,2]))

isTRUE(all.equal(a[,1], b[,1]))
```

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