

Further scramblings of Marsaglia’s xorshift generators[☆]

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Abstract

`xorshift*` generators are a variant of Marsaglia’s `xorshift` generators that eliminate linear artifacts typical of generators based on $\mathbf{Z}/2\mathbf{Z}$ -linear operations using multiplication by a suitable constant. Shortly after high-dimensional `xorshift*` generators were introduced, Saito and Matsumoto suggested a different way to eliminate linear artifacts based on addition in $\mathbf{Z}/2^{32}\mathbf{Z}$, leading to the `XSadd` generator. Starting from the observation that the lower bits of `XSadd` are very weak, as its reverse fails several statistical tests, we explore variants of `XSadd` using 64-bit operations, and describe in detail `xorshift128+`, an extremely fast generator that passes strong statistical tests using only three shifts, four xors and an addition.

1. Introduction

`xorshift` generators are a simple class of pseudorandom number generators introduced by Marsaglia (2003). While it is known that such generators have some deficiencies (Panneton and L’Ecuyer, 2005), the author has shown recently that high-dimensional `xorshift*` generators, which scramble the output of a `xorshift` using multiplication by a constant, pass the strongest statistical tests of the TestU01 suite (L’Ecuyer and Simard, 2007).

Shortly after the introduction of high-dimensional `xorshift*` generators, Saito and Matsumoto (2014) proposed a different way to eliminate linear artifacts: instead of multiplying the output of the underlying `xorshift` generator (based on 32-bit shifts) by a constant, they add it (in $\mathbf{Z}/2^{32}\mathbf{Z}$) with the previous output. Since the sum in $\mathbf{Z}/2^{32}\mathbf{Z}$ is not linear over $\mathbf{Z}/2\mathbf{Z}$, the result should be free of linear artifacts.

Their generator `XSadd` has 128 bits of state and full period $2^{128} - 1$. However, while `XSadd` passes BigCrush, its *reverse* fails the LinearComp, MatrixRank, MaxOf4 and Permutation test of BigCrush, which highlights a significant weakness in its lower bits.

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In this paper, leveraging the theoretical and experimental data about `xorshift` generators contained in (Vigna, 2016), we study `xorshift+`, a family of generators based on the idea of `XSadd`, but using 64-bit operations. In particular, we propose a tightly coded `xorshift128+` generator that does not fail any test from the BigCrush suite of TestU01 (even reversed) and generates 64 pseudorandom bits in 1.06 ns on an Intel® Core™ i7-4770 CPU @3.40GHz (Haswell). It is the fastest full-period generator we are aware of with such empirical statistical properties, making it an excellent drop-in substitute for the low-dimensional generators found in many programming languages

Indeed, Google has recently chosen to use `xorshift128+` as the PRNG of its Javascript engine V8,¹ which powers the Chrome browser. Immediately after, Firefox and Safari made the same choice, making `xorshift128+` one of the most widely deployed PRNGs.

The software used to perform the experiments described in this paper is distributed by the author under the GNU General Public License. Moreover, all files generated during the experiments are available from the author.²

2. xorshift generators

The basic idea of `xorshift` generators is that the state is modified by applying repeatedly a shift and an exclusive-or (xor) operation. In this paper we consider 64-bit shifts and states made of 2^n bits, with $n \geq 7$. We usually append n to the name of a family of generators when we need to restrict the discussion to a specific state size.

In linear-algebra terms, if L is the 64×64 matrix on $\mathbf{Z}/2\mathbf{Z}$ that effects a left shift of one position on a binary row vector (i.e., L is all zeroes except for ones on the principal subdiagonal) and if R is the right-shift matrix (the transpose of L), each left/right shift/xor can be described as a linear multiplication by $(I + L^s)$ or $(I + R^s)$, respectively, where s is the amount of shifting.³

As suggested by Marsaglia (2003), we use always three low-dimensional 64-bit shifts, but locating them in the context of a larger block matrix of the form⁴

$$M = \begin{pmatrix} 0 & 0 & 0 & \dots & 0 & (I + L^a)(I + R^b) \\ I & 0 & 0 & \dots & 0 & 0 \\ 0 & I & 0 & \dots & 0 & 0 \\ 0 & 0 & I & \dots & 0 & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & \dots & I & (I + R^c) \end{pmatrix}.$$

¹<http://v8project.blogspot.it/2015/12/theres-mathrandom-and-then-theres.html>

²<http://prng.di.unimi.it/>

³A more detailed study of the linear algebra behind `xorshift` generators can be found in (Marsaglia, 2003; Panneton and L'Ecuyer, 2005).

⁴We remark that `XSadd` uses a slightly different matrix, in which the bottom right element is $1 + L^c$.

It is useful to associate with a linear transformation M its *characteristic polynomial*

$$P(x) = \det(M - xI).$$

The associated generator has maximum-length period if and only if $P(x)$ is primitive over $\mathbf{Z}/2\mathbf{Z}$. This happens if $P(x)$ is irreducible and if x has maximum period in the ring of polynomial over $\mathbf{Z}/2\mathbf{Z}$ modulo $P(x)$.

The *weight* of $P(x)$ is the number of terms in $P(x)$, that is, the number of nonzero coefficients. It is considered a good property for generators of this kind that the weight is close to $n/2$, that is, that the polynomial is neither too sparse nor too dense (Compagner, 1991).

3. xorshift+ generators

It is known that `xorshift` generators exhibit a number of linear artifacts, which results in failures in TestU01 tests like MatrixRank, LinearComp and HammingIndep. Nonetheless, very little is necessary to eliminate such artifacts: Marsaglia (2003) suggested multiplication by a constant, which is the approach used by `xorshift*` (Vigna, 2016), or combination with an additive *Weyl generator*, which is the approach used by Brent (2007) in his `xorgens` generator.

The approach of `XSadd` can be thought of as a further simplification of the Weyl generator idea: instead of keeping track of a separate generator, `XSadd` adds (in $\mathbf{Z}/2^{32}\mathbf{Z}$) consecutive outputs of an underlying `xorshift` generator. In this way, we introduce a nonlinear operation without enlarging the state. In practice, this amounts to returning the sum of the currently updated word and of the lastly updated word of the state.

Saito and Matsumoto (2014) claim that `XSadd` does not fail any BigCrush test. This is true of the generator, but not of its *reverse* (i.e., the generator obtained by reversing the bits of the output). Testing the reverse is important because of the bias towards high bits of TestU01: indeed, the reverse of `XSadd` fails a number of tests, including some that are not due to linear artifacts, suggesting that its lower bits are very weak.

We are thus going to study the `xorshift+` family of generators, which is built on the same idea of `XSadd` (returning the sum of consecutive outputs of an underlying `xorshift` generator) but uses 64-bit shifts and the high-dimensional transition matrix proposed by Marsaglia. In this way we can leverage the knowledge gathered about high-dimensional `xorshift` generators developed in (Vigna, 2016).

3.1. Equidistribution and full period

In our context, a generator with n bits of state and t output bits is k -dimensionally equidistributed if over the whole output every k -tuple of consecutive output values appears 2^{n-t-k} times, except for the zero k -tuple, which appears $2^{n-t-k} - 1$ times. It is known that a `xorshift` generator with a state of n bits is $n/64$ -dimensionally equidistributed, and that the associated `xorshift*` generator inherits this property (Vigna, 2016). It is easy to show that a slightly weaker property is true of the associated `xorshift+` generator:

Proposition 1. *If a `xorshift` generator is k -dimensionally equidistributed, the associated `xorshift+` generator is $(k - 1)$ -dimensionally equidistributed.*

Proof. Consider a $(k - 1)$ -tuple $\langle t_1, t_2, \dots, t_{k-1} \rangle$. For each possible value x_0 , there is exactly one k -tuple $\langle x_0, x_1, \dots, x_{k-1} \rangle$ such that $x_{i-1} + x_i = t_i$ (the sum is in $\mathbf{Z}/2^{64}\mathbf{Z}$), for $0 < i < k$. Thus, there are exactly 2^{64} appearances of the $(k - 1)$ -tuple $\langle t_1, t_2, \dots, t_{k-1} \rangle$ in the sequence emitted by a `xorshift+` generator associated with a k -dimensionally equidistributed `xorshift` generator, with the exception of the zero $(k - 1)$ -tuple, for which the appearance associated with the zero k -tuple is missing. ■

Note that in general it is impossible to claim k -dimensional equidistribution. Consider the full-period 6-bit generator that uses 3-bit shifts with $a = 1$, $b = 2$ and $c = 1$. As a `xorshift` generator with a 3-bit output (the lowest bits), it is 2-dimensionally equidistributed. However, it is easy to verify that the sequence of outputs of the associated `xorshift+` generator contains twice the pair of consecutive 3-bit values $\langle 000, 000 \rangle$, so the generator is 1-, but not 2-dimensionally equidistributed.

An immediate consequence is that every individual bit of the generator (and thus *a fortiori* the entire output) has full period. We will need the following result, which is Proposition 7.1 from Vigna (2016):

Proposition 2. *Let $\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{2^n-2}$ be a list of 2^t -bit values, $t \leq n$, such that every value appears 2^{n-t} times, except for 0, which appears $2^{n-t} - 1$ times. Then, for every fixed bit k the associated sequence has period $2^n - 1$.*

Proposition 3. *Every bit of a `xorshift+` generator with n bits of state has period $2^n - 1$.*

Proof. Since $n \geq 7$, by Proposition 1 a `xorshift+` generator is at least 1-dimensionally equidistributed, and we just have to apply Proposition 7.1 from (Vigna, 2016). ■

We remark that, similarly to a `xorshift` or `xorshift*`⁵ generator, the lowest bit of a `xorshift+` generator satisfies a linear recurrence, as on the lowest bit the effect of an addition is the same as that of a xor.

3.2. Choosing the shifts

Vigna (2016) provides choices of shifts for full-period generators with 1024 or 4096 bits of state. In this paper, however, we want to explore the idea of `xorshift+` generators with 128 bits of state to provide an alternative to `XSadd` that is free of its statistical flaws, and faster on modern 64-bit CPUs. Finding generators with a small state space, strong statistical properties and

⁵It should be remarked that at least the *two* lowest bits of a `xorshift*` generator satisfy a linear recurrence; they become three if the multiplier is congruent to 1 modulo 4, as it happens in (Vigna, 2016).

speed comparable with that of a linear congruential generator is an interesting practical goal.

We thus computed shifts yielding full-period generators; in particular, we computed all full-period shift triples such that a is coprime with b and $a+b \leq 64$ (there are 272 such triples). We then ran experiments following the protocol used in (Vigna, 2016), which we briefly recall. We *sample* generators by executing a battery of tests from TestU01, a framework for testing pseudorandom number generators developed by L’Ecuyer and Simard (2007).⁶ We start at 100 different seeds that are equispaced in the state space. For instance, for a 64-bit state we use the seeds $1 + i\lfloor 2^{64}/100 \rfloor$, $0 \leq i < 100$. The tests produce a number of statistics, and we use the number of failed tests as a measure of low quality.

We consider a test failed if its p -value is outside of the interval $[0.001 \dots 0.999]$. This is the interval outside which TestU01 reports a failure by default. We call *systematic* a failure that happens for all seeds. A more detailed discussion of this choice can be found in (Vigna, 2016). Note that we run our tests both on a generator and on its reverse, that is, on the generator obtained by reversing the order of the 64 bits returned. The final score is the sum of the number of tests failed by a generator and its reverse.

We applied a three-stage strategy using SmallCrush, Crush and BigCrush, which are increasingly stronger test suites from TestU01. We ran SmallCrush on all 272 full-period generators described above, isolating 141 which had less than 10 overall failures. We then ran Crush on the latter ones, and finally BigCrush on the top 10 results.

To get an intuition about the relative strength of the two techniques used to reduce linear artifacts (multiplication by a constant in `xorshift*` generators versus adding outputs in `xorshift+` generators), we also performed the same tests on `xorshift128*` generators,⁷ and ran BigCrush on the 20 full-period triples for `xorshift1024+` generators reported in (Vigna, 2016).

4. Results

In Table 1 we report the results of BigCrush on the ten best `xorshift128+` generators: we show the number of failures of a generator, of its reverse, their sum, the weight of the associated polynomial and, finally, systematic failures, if any; it should be compared with Table 3, which report results for the ten best `xorshift128*` generators. In Table 2 we report the same data for the 20

⁶TestU01 is a 32-bit test suite. As in (Vigna, 2016), we implemented the generation of a uniform real value in $[0..1)$ by dividing the output of the generator by 2^{64} , but we implemented the generation of uniform 32-bit integer values by returning first the lower and then the upper 32 bits of each 64-bit generated value.

⁷As a multiplicative constant, we used a 64-bit fixed-point approximation of the golden ratio, rounded so that it is congruent to 3 modulo 4. This constant is commonly used for multiplicative hashing (Knuth, 1997), and our choice of rounding guarantees that only the two lowest bits will satisfy a linear recurrence.

Table 1: Results of BigCrush on the ten best `xorshift128+` generators following Crush.

a, b, c	Failures			Weight	Systematic failures
	S	R	+		
23, 17, 26	34	30	64	61	—
26, 19, 5	31	37	68	53	—
23, 18, 5	38	32	70	65	—
41, 11, 34	31	39	70	61	—
23, 31, 18	48	34	82	57	—
21, 23, 28	53	31	84	47	—
21, 16, 37	57	29	86	39	—
20, 21, 11	66	32	98	51	—
25, 8, 55	48	190	238	51	BirthdaySpacings
29, 13, 7	532	593	1125	57	RandomWalk1C, RandomWalk1H, RandomWalk1J, RandomWalk1M, RandomWalk1R

full-period generators identified in (Vigna, 2016), which should be compared with Table VI therein.

All `xorshift128*` generators fail the MatrixRank test when reversed: with this state size, multiplication is not able to hide such linear artifacts from BigCrush, as the two lowest bit of such generators satisfy a linear recurrence. On the other hand, among the best `xorshift128+` generators selected by Crush some non-linear systematic failure appears.

Table 4 compares the BigCrush scores of the generators we discussed. For `xorshift128+` we used the triple 23, 18, 5 (Figure 1). For `xorshift128*` we used the triple 17, 19, 30 and for `xorshift1024+ / xorshift1024*` the triple 31, 11, 30 (the `xorshift1024*` generator is the one proposed in (Vigna, 2016)).

Our choice of triples is based not only on the BigCrush scores and on polynomial weight, but also on an additional datum: the result of POP (“ p -value of p -values”) tests. BigCrush generates 254 p -values, each corresponding to a specific statistics (the same test might generate several statistics). If the source is perfectly random, and the statistics distribution is known exactly, the p -values generated at different points of the state space should appear to be uniformly distributed. We can thus test whether this is true for each one of the 254 gener-

Table 2: Results of BigCrush on the `xorshift1024+` generators. The last five generators fail systematically a large number of tests.

a, b, c	Failures			Weight
	S	R	+	
16, 23, 30	29	26	55	59
31, 11, 30	34	29	63	363
27, 13, 46	30	34	64	275
9, 14, 41	29	36	65	167
10, 11, 61	31	38	69	155
25, 8, 15	28	42	70	281
40, 11, 31	32	39	71	77
7, 16, 55	43	28	71	65
15, 16, 19	38	34	72	255
31, 33, 37	39	35	74	79
9, 5, 60	39	35	74	227
22, 7, 48	38	38	76	223
10, 9, 63	38	45	83	69
31, 10, 27	43	40	83	233
41, 7, 29	50	53	103	265
3, 26, 35	1014	29	1043	89
2, 11, 61	1040	41	1081	81
1, 13, 7	1332	35	1367	113
47, 1, 41	819	777	1596	99
51, 1, 46	844	1047	1891	111

Table 3: Results of BigCrush on the ten best `xorshift128*` generators following Crush. All generators fail a MatrixRank test when reversed.

a, b, c	Failures			Weight
	S	R	+	
49, 2, 25	28	130	158	43
13, 15, 38	32	131	163	47
20, 21, 31	38	129	167	37
44, 7, 18	29	140	169	53
13, 15, 53	39	132	171	47
36, 23, 29	39	133	172	53
10, 19, 15	40	140	180	45
31, 33, 18	32	149	181	47
17, 19, 30	36	146	182	61
22, 5, 16	32	222	254	57

ated values,⁸ using a goodness-of-fit test to get a p -value (which is a p -value of p -values): NIST (Rukhin et al., 2001) suggests the threshold 10^{-4} on a χ^2 test on the counts of the p -values falling in the intervals $[k/10..(k+1)/10)$, $0 \leq k < 10$; we used the more stringent value 10^{-3} on a Kolmogorov-Smirnov test for the uniform (continuous) distribution. The triples we suggest for `xorshift+` do not fail any POP test, and the same happens for the `xorshift1024*` generator suggested in (Vigna, 2016), but, for example, the first triple listed in Table 1 fails four POP tests.

5. Jumping ahead

The simple form of a `xorshift` generator makes it trivial to jump ahead quickly by any number of next-state steps. If \mathbf{v} is the current state, we want to compute $\mathbf{v}M^j$ for some j . But M^j is always expressible as a polynomial in M of degree lesser than that of the characteristic polynomial. To find such a polynomial it suffices to compute $x^j \bmod P(x)$, where $P(x)$ is the characteristic polynomial of M . Such a computation can be easily carried out using standard techniques (quadratures to find $x^{2^k} \bmod P(x)$, etc.), leaving us with

⁸Actually, four p -values (two from the LongestHeadRun test and two from the Fourier3 test) have been dropped as they are based on rather approximate computation of the p -value of the statistics, as documented by the authors of TestU01, and thus tend to generate spurious errors.

Figure 1: The `xorshift128+` generator used in the tests.

```
#include <stdint.h>

uint64_t s[2];

uint64_t next(void) {
    uint64_t s1 = s[0];
    const uint64_t s0 = s[1];
    const uint64_t result = s0 + s1;
    s[0] = s0;
    s1 ^= s1 << 23; // a
    s[1] = s1 ^ s0 ^ (s1 >> 18) ^ (s0 >> 5); // b, c
    return result;
}
```

a polynomial $Q(x)$ such that $Q(M) = M^j$. Now, if

$$Q(x) = \sum_{i=0}^n \alpha_i x^i,$$

we have

$$\mathbf{v}M^j = \mathbf{v}Q(M) = \sum_{i=0}^n \alpha_i \mathbf{v}M^i,$$

and now $\mathbf{v}M^i$ is just the i -th state after the current one. If we know in advance the α_i 's, computing $\mathbf{v}M^j$ requires just computing the next state for n times, accumulating by xor the i -th state iff $\alpha_i \neq 0$.⁹

In general, one needs to compute the α_i 's for each desired j , but the practical usage of this technique is that of providing subsequences that are guaranteed to be non-overlapping. We can fix a reasonable jump, for example 2^{64} for a `xorshift128+` generator, and store the α_i 's for such a jump as a bit mask. Operating the jump is now entirely trivial, as it requires at most 128 state changes. In Figure 3 we show the jump function for the generator of Figure 1. By iterating the jump function, one can access 2^{64} non-overlapping sequences of length 2^{64} (except for the last one, which will be of length $2^{64} - 1$).

5.1. Speed

Table 4 reports the speed of the generators discussed in the paper and of their `xorshift*` counterparts on an Intel® Core™ i7-4770 CPU @3.40GHz

⁹Brent's `ranut` generator (Brent, 1992) contains one of the first applications of this technique.

Figure 2: The `xorshift1024+` generator used in the tests.

```
#include <stdint.h>

uint64_t s[16];
int p;

uint64_t next(void) {
    const uint64_t s0 = s[p];
    uint64_t s1 = s[p = (p + 1) & 15];
    const uint64_t result = s0 + s1;
    s1 ^= s1 << 31; // a
    s[p] = s1 ^ s0 ^ (s1 >> 11) ^ (s0 >> 30); // b, c
    return result;
}
```

(Haswell). We measured the time that is required to emit 64 bits, so in the `XSadd` case we measure the time required to emit two 32-bit values. We used suitable options to keep the compiler from unrolling loops or extracting loop invariants.

The `xorshift128+` case is particularly interesting because we can update the generator paying essentially no cost for the fact that the state is made of more than 64 bits: as it is shown in Figure 1, we just need, while performing an update, to swap the role of the two 64-bit words of state when we move them into temporary variables. The resulting code is incredibly tight, and, as it can be seen in Table 4, gives rise to the fastest generator (also because we no longer need to manipulate the counter that would be necessary to update a `xorshift1024+` generator).

5.2. *Escaping zeroland*

We show in Figure 4 the speed at which the generators hitherto examined “escape from zeroland” (Panneton et al., 2006): purely linearly recurrent generators with a very large state space need a very long time to get from an initial state with a small number of ones to a state in which the ones are approximately half. The figure shows a measure of escape time given by the ratio of ones in a window of 4 consecutive 64-bit values sliding over the first 1000 generated values, averaged over all possible seeds with exactly one bit set (see (Panneton et al., 2006) for a detailed description). Table 5 condenses Figure 4 into the mean and standard deviation of the displayed values.

There are three clearly defined blocks: `xorshift128*`; then, `XSadd`, `xorshift128+` and `xorshift1024*`; finally, `xorshift1024+`. These blocks are reflected also in

Figure 3: The jump function for the generator of Figure 1 in C99 code. It is equivalent to 2^{64} calls to `next()`.

```
#include <stdint.h>

void jump(void) {
    static const uint64_t JUMP[] = { 0x8a5cd789635d2dff,
                                     0x121fd2155c472f96 };

    uint64_t s0 = 0;
    uint64_t s1 = 0;
    for(int i = 0; i < sizeof JUMP / sizeof *JUMP; i++)
        for(int b = 0; b < 64; b++) {
            if (JUMP[i] & 1ULL << b) {
                s0 ^= s[0];
                s1 ^= s[1];
            }
            next();
        }

    s[0] = s0;
    s[1] = s1;
}
```

Table 5. The clear conclusion is that the `xorshift*` approach yields generators with faster escape.

6. Conclusions

We discussed the family of `xorshift+` generators—a variant of `XSadd` based on 64-bit shifts. In particular, we described a `xorshift128+` generator that is currently the fastest full-period generator we are aware of that does not fail systematically any BigCrush test (not even reversed). `xorshift128+` can be easily implemented in hardware, as it requires just three shift, four xors and an addition, and have been widely deployed as the basic random generator in Javascript engine of all major browsers.

Higher-dimensional `xorshift+` generators “escape from zeroland” too slowly, making them less interesting than their `xorshift*` counterpart.

Brent, R.P., 1992. Uniform random number generators for supercomputers, in: Supercomputing, the competitive advantage: proceedings of the Fifth

Table 4: A comparison of generators.

Algorithm	Speed (ns/64b)	Failures			W/n	Systematic failures
		S	R	+		
xorshift128+	1.06	38	32	70	0.50	—
xorshift128*	1.18	36	146	182	0.47	MatrixRank
xorshift1024+	1.32	34	29	63	0.35	—
xorshift1024*	1.34	33	32	65	0.35	—
XSadd	2.06	38	850	888	0.10	LinearComp, MatrixRank, MaxOfT, Permutation

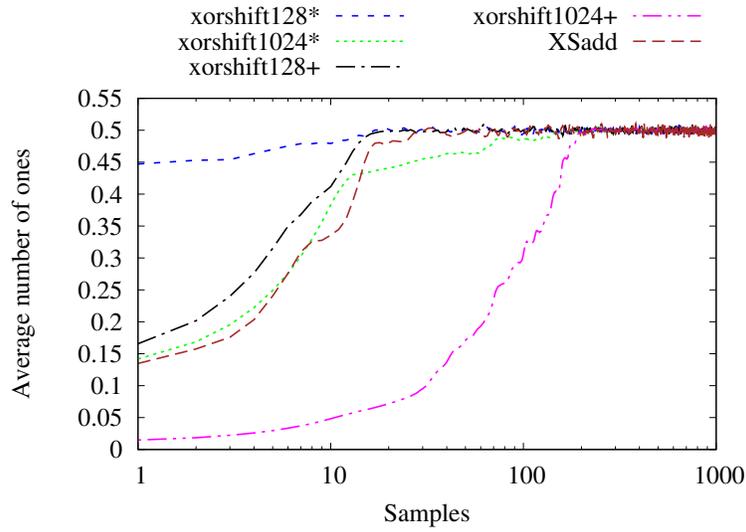


Figure 4: Convergence to “half of the bits are ones in average” plot.

Table 5: Mean and standard deviation for the data shown in Figure 4.

Algorithm	Mean	Standard deviation
xorshift128*	0.4994	0.0047
xorshift128+	0.4974	0.0239
XSadd	0.4957	0.0302
xorshift1024*	0.4935	0.0296
xorshift1024+	0.4575	0.1045

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