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LatMRG

User's Guide

A Modula-2 software for the theoretical analysis of linear congruential and multiple recursive random number generators

Pierre L'Ecuyer and Raymond Couture

Département d'Informatique et de Recherche Opérationnelle Université de Montréal, C.P. 6128, Succ. Centre-Ville, Montréal, Canada, H3C 3J7

Abstract. LatMRG is a software toolkit for examining theoretical properties of linear congruential or multiple recursive random number generators. It is implemented as a library of modules written in Modula-2. It offers tools to check whether a generator has maximal period or not, to apply the lattice and spectral tests (in large dimensions), and to perform computer searchs for good (or bad) generators according to different criteria. One can analyse the lattice structure of points formed by successive values in the generator's sequence, or formed by "leapfrog" values. Generators with large moduli and multipliers (e.g. numbers of many hundreds of bits), as well as combined generators, can also be analyzed. Multiply-with-carry generators can also be studied by analyzing their corresponding linear congruential generators.

Keywords: Random number generation; linear congruential generators; multiple recursive generators; multiply-with-carry; lattice structure; spectral test; maximal period

Contents

L	Bac	ckground and overview				
	1.1	Lattices in the real space	1			
	1.2	Multiple recursive generators	2			
	1.3	Lattice structure and spectral test	3			
	1.4	Lacunary indices	5			
	1.5	Figures of Merit	5			
		1.5.1 Minkowski-reduced basis	7			
		1.5.2 The \mathcal{P}_{α} criterion	7			
	1.6	Matrix multiple recursive generators	9			
	1.7	Multiply-with-carry	9			
	1.8	Combined generators	10			
	1.9	Computing a shortest nonzero vector or a reduced basis	11			
	1.10	Representation of large numbers	11			
	1.11	Current implementations	12			
)	Heir	ng the programs in executable form	12			
_	Osii					
	2.1	An example with the program latl	13			
	2.2	Examples with the programs seekl and seeks	14			
3	Mak	king your own programs	19			
	3.1	Using the modules of LatMRG	10			
	0.1	come one modules of Labring	19			
	3.2	Lower-level modules and Changing the representation	19			
	3.3	Modifying the package, recompiling, and relinking	19			

ii CONTENTS

\mathbf{A}	PPENDICES	20
Α.	Programs in Executable Form	20
	maxper	21
	findmk	. 22
	latl	. 23
	seekl	. 24
	lats	. 33
	latsr	. 33
	seeks	. 33
	seeksr	. 33
	streams	33
	menumrg	34
в.	Intermediate-Level Modules	36
	LATMRG	. 37
	palpha	. 38
	LATIO	40
	MRG	47
	TESTLAT	51
	REDBAS	54
	REDBAS2	57
	REDBAS3	. 58
	LATBASIS	59
	PRIM	62

C.	Lower-Level Modules	63
	NORM	64
	CONFIG	66
	MULT	67
	BASIS	67
	CONVERT	67
	MULTLI	68
	MULTSI	72
	BASISLR	74
	BASISSI	78
	$LILR\dots$	80
	LISI	81
	SILR	82
	SISI	83
	select	84

1 Background and overview

LatMRG is a software system implemented as a library of modules written in the Modula-2 language. It provides different tools for studying the structure of lattices in the real space and for examining the theoretical properties of random number generators based on linear recurrences in modular arithmetic. It offers facilities for checking if a generator has maximal period or not, for examining its lattice structure (e.g., applying lattice and spectral tests), and for performing computer searches for "good" generators according to different quality criteria. The software can also be used for related applications, such as searching and evaluating lattice rules for quasi-Monte Carlo integration.

In this section, we give a quick recall of some definitions and notation, as well as a short outline of what the package does. For more details on the underlying theory and algorithms, see [29] and other references given there. We classify the modules of LatMRG in three groups: (a) low-level, (b) intermediate-level, and (c) high-level. Higher-level modules import facilities from the lower-level ones.

The high-level modules (c) are programs in executable form which read their data in files or work interactively with the user. They can either analyze a given generator or seek "good" generators according to different criteria. Examples of data files and results are given in Section 2. Appendix A gives specifications of the data file formats and of what the programs do.

The intermediate-level modules (b) provide data types and procedures to construct lattice bases for different classes of generators (simple or combined MRGs, lacunary indices, etc.), manipulate such bases, find a shortest vector in a lattice, reduce a basis in the sense of Minkowski, and so on. These tools are used by the upper-level modules (c), but can also be used directly to make programs different than those already provided at level (c), offering thus more flexibility. The lower-level modules (a) implement basic operations on scalars, vectors, matrices, polynomials, and so on. They allow different possible representations for these objects, depending, for example, on the size of the modulus m and the precision we want, as explained in Section 1.6. These lower-level tools are used by the modules of levels (b) and (c). The intermediate and low-level modules are discussed a little further in Section 3, and their specifications are given in appendices B and C.

1.1 Lattices in the real space

The *lattices* considered here are discrete subspaces of the real space \mathbb{R}^t , which can be expressed as

$$L_t = \left\{ \mathbf{v} = \sum_{j=1}^t z_j \mathbf{v}_j \mid \text{ each } z_j \in \mathbb{Z} \right\},\tag{1}$$

where t is a positive integer, and $\mathbf{v}_1, \ldots, \mathbf{v}_t$ are linearly independent vectors in \mathbb{R}^t which form a basis of the lattice. A comprehensive treatment of such lattices can be found in [3]. The matrix \mathbf{V} , whose ith line is \mathbf{v}_i , is the corresponding generator matrix of L_t . A lattice L_t shifted by a constant vector $\mathbf{v}_0 \notin L_t$, i.e., a point set of the form $L'_t = {\mathbf{v} + \mathbf{v}_0 : \mathbf{v} \in L_t}$, is called a grid, or a shifted lattice. The lattices considered in this guide always contain, or are contained in, the integer lattice \mathbb{Z}^t , i.e., $\mathbb{Z}^t \subseteq L_t$ or $L_t \subseteq \mathbb{Z}^t$.

The dual lattice of L_t is defined as $L_t^* = \{ \mathbf{h} \in \mathbb{R}^t : \mathbf{h} \cdot \mathbf{v} \in \mathbb{Z} \text{ for all } \mathbf{v} \in L_t \}$. The dual of a given basis $\mathbf{v}_1, \dots, \mathbf{v}_t$ is the set of vectors $\mathbf{w}_1, \dots, \mathbf{w}_t$ in \mathbb{R}^t such that $\mathbf{v}_i \cdot \mathbf{w}_j = \delta_{ij}$, where $\delta_{ij} = 1$ if i = j,

and $\delta_{ij} = 0$ otherwise. It is a basis of the dual lattice. These \mathbf{w}_j 's are the columns of the matrix \mathbf{V}^{-1} , the inverse of the matrix \mathbf{V} . If m is any positive real number, a basis $\{\mathbf{w}_1, \dots, \mathbf{w}_t\}$ satisfying $\mathbf{v}_i'\mathbf{w}_j = \delta_{ij}m$ for all i, j is called the m-dual of the basis $\{\mathbf{v}_1, \dots, \mathbf{v}_t\}$. The lattice generated by this m-dual basis is the m-dual to L. This extension of the usual notion of dual basis and dual lattice will allow us, by a suitable choice of m (in our context it will be the modulus in (2)), to deal uniquely with integer coordinate vectors, which can be represented exactly on a computer.

The determinant of the matrix \mathbf{V} is equal to the volume of the fundamental parallelepiped $\Lambda = {\mathbf{v} = \lambda_1 \mathbf{v}_1 + \cdots + \lambda_t \mathbf{v}_t : 0 \leq \lambda_i \leq 1 \text{ for } 1 \leq i \leq t}$, and is also the inverse of the average number of points per unit of volume, independently of the choice of basis. It is called the determinant of L_t . The quantity $1/\det(L_t) = 1/\det(\mathbf{V}) = \det(\mathbf{V}^{-1})$ is called the *density* of L_t . When L_t contains \mathbf{Z}^t , the density is an integer equal to the cardinality of the point set $L_t \cap [0, 1)^t$.

For a given lattice L_t and a subset of coordinates $I = \{i_1, \ldots, i_d\} \subseteq \{1, \ldots, t\}$, denote by $L_t(I)$ the projection of L_t over the d-dimensional subspace determined by the coordinates in I. This projection is also a lattice, whose density divides that of L_t . There are exactly $\det(L_t(I))/\det(L_t)$ points of L_t that are projected onto each point of $L_t(I)$. In group theory language, $L_t(I)$ corresponds to a coset of L_t .

1.2 Multiple recursive generators

Consider the linear recurrence

$$x_n = (a_1 x_{n-1} + \dots + a_k x_{n-k}) \mod m.$$
 (2)

where m and k are positive integers and each a_i belongs to the set (or ring) $\mathbb{Z}_m = \{0, 1, \dots, m-1\}$. For $n \geq 0$, $s_n = (x_n, \dots, x_{n+k-1}) \in \mathbb{Z}_m^k$ is the *state* at step n. The initial state s_0 is called the *seed*. One can take $u_n = x_n/m \in [0, 1)$ as the *output* at step n. This kind of generator is called *multiple recursive* (MRG). When k = 1, it gives the well-known multiplicative linear congruential generator (MLCG). MLCGs in *matrix form* can also be expressed as many copies of the same MRG running in parallel. For more details, see [14, 23, 24, 35].

The maximal possible period for the s_n 's is the cardinality of \mathbb{Z}_m^t minus 1, i.e. $\rho = m^k - 1$. It is attained if and only if m is prime and the characteristic polynomial of (2),

$$P(z) = \left(z^k - \sum_{i=1}^k a_i z^{k-i}\right) \mod m,\tag{3}$$

is a primitive polynomial modulo m. Knuth [21] gives necessary and sufficient conditions for that, which are implemented in our package. If k = 1 and $m = p^e$, with e > 1, then the maximal possible period is 2^{e-2} for p = 2 and $(p-1)p^{e-1}$ for p > 2 [21, 23].

Instead of taking $u_n = x_n/m$ for the output, one can take a more general linear combination of the components of the state vector, say

$$y_n = (b_1 x_n + \dots + b_k x_{n+k-1}) \bmod m, \tag{4}$$

$$u_n = y_n/m. (5)$$

For any integer $t \geq 1$, one has

$$\begin{pmatrix} y_n \\ y_{n+1} \\ \vdots \\ y_{n+t-1} \end{pmatrix} = \begin{pmatrix} \mathbf{b'} \\ \mathbf{b'A} \\ \vdots \\ \mathbf{b'A}^{t-1} \end{pmatrix} \begin{pmatrix} x_n \\ x_{n+1} \\ \vdots \\ x_{n+k-1} \end{pmatrix} \mod m \stackrel{\text{def}}{=} \mathbf{B}_t \begin{pmatrix} x_n \\ x_{n+1} \\ \vdots \\ x_{n+k-1} \end{pmatrix} \mod m, \tag{6}$$

where $\mathbf{b}' = (b_1, \dots, b_k)$ and

$$A = \begin{pmatrix} 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \\ a_k & a_{k-1} & \dots & a_1 \end{pmatrix}$$

is the companion matrix of the characteristic polynomial P(z). In particular, by taking t = k, one sees that the vector (y_n, \ldots, y_{n+k-1}) takes all possible values in \mathbb{Z}_m^k , when (x_n, \ldots, x_{n+k-1}) does so, if and only if the matrix \mathbf{B}_k has full rank. The matrix \mathbf{B}_t can be constructed easily as follows. Put $(x_n, \ldots, x_{n+k-1})' = \mathbf{e}_j$, the jth vector of the canonical basis, with $x_{n+i-1} = \delta_{ij}$, and compute the corresponding column vector $(y_n, \ldots, y_{n+t-1})'$ via (2) and (4). This vector is the jth column of the matrix \mathbf{B}_t .

1.3 Lattice structure and spectral test

Let Ψ_t be the multiset of all the t-dimensional vectors of successive output values of an MRG, from all possible seeds in \mathbb{Z}_m^k , i.e.,

$$\Psi_t = \{\mathbf{u}_{0,t} = (x_0/m, \dots, x_{t-1}/m) : (x_0, \dots, x_{k-1}) \in \mathbb{Z}_m^k\}.$$

For $t \leq k$, this set is just \mathbb{Z}_m^t with each element repeated m^{k-t} times. For t > k, the first k components of a vector $\mathbf{u}_{0,t} \in \Psi_t$ are arbitrary elements of \mathbb{Z}_m/m , but once they are fixed, the remaining t - k components are determined uniquely by the linear recurrence (2). The last t - k components are thus linear combinations modulo 1, with integer coefficients, of the first k components.

For $1 \leq i \leq k$, let $\mathbf{v}_i = (v_{i,1}, \dots, v_{i,t})$ be the t-dimensional vector with components $v_{i,j} = \delta_{ij}/m$ for $i \leq k$, and $v_{i,j} = (a_1v_{i,j-1} + \dots + a_kv_{i,j-k}) \mod 1$ for j > k. For $k+1 \leq i \leq t$, let $\mathbf{v}_i = \mathbf{e}_i$, the ith unit vector in t dimensions. These vectors are a basis of a lattice L_t that contains \mathbb{Z}^t , with unit cell volume of $\max(m^{-t}, m^{-k})$, such that $L_t \cap [0, 1)^t = \Psi_t$. In fact, $L_t = \Psi_t + \mathbb{Z}^t = \{\mathbf{v} = \tilde{\mathbf{v}} + \mathbf{z} : \tilde{\mathbf{v}} \in \Psi_t \text{ and } \mathbf{z} \in \mathbb{Z}^t\}$. The vectors $\mathbf{w}_i = (w_{i,1}, \dots, w_{i,t}), 1 \leq i \leq t$, where

$$w_{i,j} = \begin{cases} m & \text{for } j = i \le k; \\ 0 & \text{for } j \ne i \le k; \\ v_{j,i} & \text{for } i > k \ge j; \\ 1 & \text{for } j = i > k; \\ 0 & \text{for } k < j \ne i > k, \end{cases}$$

are linearly independent and satisfy $\mathbf{v}_i \cdot \mathbf{w}_j = \delta_{ij}$. They form the dual basis to $\{\mathbf{v}_1, \dots, \mathbf{v}_t\}$. The vectors \mathbf{v}_i and \mathbf{w}_j are the lines of the matrices:

$$\mathbf{V}_{t} = (\mathbf{v}_{1}\mathbf{v}_{2}\cdots\mathbf{v}_{t})' = \begin{pmatrix} 1/m & 0 & \dots & 0 & v_{1,k+1} & \dots & v_{1,t} \\ 0 & 1/m & \dots & 0 & v_{2,k+1} & \dots & v_{2,t} \\ \vdots & \vdots & \ddots & \vdots & \vdots & & \vdots \\ 0 & 0 & \dots & 1/m & v_{k,k+1} & \dots & v_{k,t} \\ 0 & 0 & \dots & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & 0 & \dots & 1 \end{pmatrix}$$

and

$$\mathbf{W}_{t} = (\mathbf{w}_{1}\mathbf{w}_{2}\cdots\mathbf{w}_{t})' = \begin{pmatrix} m & 0 & \dots & 0 & 0 & \dots & 0 \\ 0 & m & \dots & 0 & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots & & \vdots \\ 0 & 0 & \dots & m & 0 & \dots & 0 \\ -v_{1,k+1} & -v_{2,k+1} & \dots & -v_{k,k+1} & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ -v_{1,t} & -v_{2,t} & \dots & -v_{k,t} & 0 & \dots & 1 \end{pmatrix},$$

and one has $\mathbf{W}_t'\mathbf{V}_t = I$. In the package LatMRG, we store the vectors $m\mathbf{v}_i$ instead of \mathbf{v}_i in the computer, for the components of the former vectors are integer-valued and can thus be represented exactly in the computer.

For the more general case of (4) and (5), replace the first k lines of \mathbf{V}_t by \mathbf{B}'_t . If \mathbf{B}_k is invertible, then \mathbf{B}_t has rank k and the lines k+1 to t of \mathbf{V} complete the lattice basis as before. Otherwise, remove the lines in \mathbf{B}'_t which are linearly dependent of others, to obtain a matrix of full rank k' < k, and replace them by k-k' vectors of the canonical basis of \mathbb{R}^t , divided by m, chosen in a way that the first k lines and k columns of \mathbf{V}_t form an invertible matrix. In both cases, the dual basis is obtained by inverting the matrix \mathbf{V}'_t . The module MRG does that. For LCGs in matrix form, bases for L_t and its dual can be constructed as explained in [14, 29].

If one adds a constant b on the right-hand-side of (2), before applying the modulo operation, then the vectors of successive values will all belong to L'_t , where $L'_t = L_t + \mathbf{v}_{0,t}$ is a shift of L_t by some constant $v_{0,t} \in \mathbb{Z}_m^t$, i.e., a grid. Since L'_t and L_t have the same structural properties, we simply ignore the presence of such a constant b in LatMRG, and consider only homogeneous recurrences.

When m is prime and the MRG has full period m^k-1 , then Ψ_t is the set of all t-tuples produced by the generator over its main cycle, plus the zero vector. Otherwise, the set of t-dimensional vectors produced over any given (sub)cycle (plus the zero vector and plus $m\mathbb{Z}^t$) is a strict subset of L_t which in general does not form a lattice. Then, LatMRG can analyze the set of all t-tuples produced over the union of all subcycles. In some cases, however, the vectors of successive values over one subcycle generate a strict sublattice of L_t , whose intersection with $[0,1)^t$ contains only a fraction of the points of Ψ_t . This is what happens in particular when k=1, m is a power of a prime p, and x_0 is prime to p. The package can take care of the latter case by constructing a basis for the appropriate sublattice.

1.4 Lacunary indices

Instead of forming vectors with successive values like in the above definition of Ψ_t , one can form vectors with values that are some distance apart in the sequence (so-called "leapfrog" values). Let $I = \{i_1, i_2, \dots, i_t\}$ be a set of fixed integers. Define

$$\psi_t(I) = \{ (u_{i_1}, \dots, u_{i_t}) \mid (x_0, \dots, x_{n+k-1}) \in \mathbb{Z}_m^k \}$$
 (7)

and let $L_t(I) = \psi_t(I) + \mathbb{Z}^t$. If we assume that $0 \le i_1 < i_2 < \dots < i_t$, this $L_t(I)$ is the projection of the lattice L_{i_t+1} over the t-dimensional subspace determined by the coordinates that belong to I. Using the module MRG, one can build a basis for L_t and its dual in this more general case, and then perform lattice analysis as usual. Further details and examples are given in [29]. For $(i_1, \dots, i_t) = (0, \dots, t-1)$, one has $L_t(I) = L_t$.

To construct the basis in this case, one must compute the vector $(u_{i_1}, \ldots, u_{i_t})$ obtained when the seed $(x_0, \ldots, x_{k-1}) = \mathbf{e}_i$, for each vector \mathbf{e}_i of the canonical basis. The linear transformation from the state (x_0, \ldots, x_{k-1}) to the vector $(u_{i_1}, \ldots, u_{i_t})$ is one-to-one for each $t \geq k$ if and only if the transformation applied to the k vectors of the canonical basis gives k linearly independent vectors for t = k. For t < k, the transformation is onto (surjective) if and only if the transformation gives t linearly independent vectors; that is, the corresponding matrix has full rank t.

1.5 Figures of Merit

Figures of merit measure the quality of lattices. Here, good quality means that the points cover the space very evenly, i.e., are very uniformly distributed. There are many ways of measuring this uniformity, which give rise to several different figures of merit.

The lattice structure also means that all points of L_t lie in a family of equidistant parallel hyperplanes. Among all such families of hyperplanes that cover all the points, choose the one for which the successive hyperplanes are farthest apart. The distance between these successive hyperplanes is in fact equal to $1/\ell_t$ where ℓ_t is the Euclidean length of the shortest nonzero vector in the dual lattice L_t^* . So for a given density of points, we want ℓ_t to be as large as possible. Computing this ℓ_t for an MRG and comparing with the best possible value, given t, m, and k, is known as the spectral test in the literature on RNGs [21, 12].

We can view the lattice as a way of packing the space by spheres of radius $\ell_t/2$, with one sphere centered at each lattice point. In the dual lattice, this gives $1/n = m^{-k}$ spheres per unit of volume. If we rescale so that the radius of each sphere is 1, we obtain $\delta_t = (\ell_t/2)^t/n$ spheres per unit of volume. This number δ_t is called the *center density* of the lattice. For a given value of n, an upper bound on ℓ_t can be obtained in terms of an upper bound on δ_t (one has $\ell_t = 2(n\delta_t)^{1/t}$), and vice-versa. Let δ_t^* be the largest possible value of δ_t for a lattice (i.e., the densest packing by non-overlapping spheres arranged in a lattice). The quantity $\gamma_t = 2(\delta_t^*)^{2/t}$ is called the *Hermite constant* for dimension t [3, 15]. It gives the upper bound $\ell_t^2 \leq (\ell_t^*(n))^2 = 2(n\delta_t^*)^{2/t} = \gamma_t n^{2/t}$ for a lattice of density 1/n. Knowing the Hermite constants, or good approximations of them, is useful because it allows us to normalize ℓ_t to a value between 0 and 1 by taking $\ell_t/\ell_t^*(m^k)$. This is convenient for comparing values for different values of t and t. Good values are close to 1 and bad values are close to 0.

The Hermite constants are known exactly only for $t \leq 8$, in which case the densest lattice packings are attained by the laminated lattices [3]. Conway and Sloane [3, Table 1.2] give the values of δ_t^* for $t \leq 8$, and provide lower and upper bounds on δ_t^* for other values of t. The largest value of ℓ_t^2/n^{2t} obtained so far for concrete lattice constructions is a lower bound on γ_t , which we denote by $\gamma_t^{\rm B}$. Such values are given in Table 1.2 of [3], page 15, in terms of δ^* . The laminated lattices, which give the lower bound $\ell_t^2/n^{2t} \geq \gamma_t^{\rm L} = 4\lambda_t^{-1/t}$, where the constants λ_t are given in [3, Table 6.1, page 158] for $t \leq 48$, are the best constructions in dimensions 1 to 29, except for dimensions 10 to 13. (One has $\gamma_t^{\rm L} = \gamma_t$ for $t \leq 8$.)

Minkowski proved that there exists lattices with density satisfying $\delta_t \geq \zeta(t)/(2^{t-1}V_t)$ where $\zeta(t) = \sum_{k=1}^{\infty}$ is the Riemann zeta function and $V_t = \pi^{n/2}/(n/2)!$ is the volume of a t-dimensional sphere of radius 1. This bound provides a lower bound γ_t^Z on γ_t .

An upper bound on γ_t is obtained via the bound of Rogers on the density of sphere packings [3]. This upper bound can be written as

$$\gamma_t^{\rm R} = 4e^{2R(t)/t}$$

where R(t) can be found in Table 1.2 of [3] for $t \le 24$, and can be approximated with O(1/t) error and approximately 4 decimal digits of precision, for $t \ge 25$, by

$$R(t) = \frac{1}{2}n\log_2\left(\frac{n}{4\pi e}\right) + \frac{3}{2}\log_2(n) - \lg(e/\sqrt{\pi}) + \frac{5.25}{n+2.5}.$$
 (8)

Table 1 in [28] gives the ratio $(\gamma_t^{\rm L}/\gamma_t^{\rm R})^{1/2}$, of the lower bound over the upper bound on ℓ_t , for $1 \le t \le 48$. This ratio tends to decrease with t, but not monotonously.

Computing the shortest vector in terms of the Euclidean norm is convenient, e.g., for computational reasons, but one can also use another norm instead. For example, one can take the \mathcal{L}_p -norm, defined by $\|\mathbf{v}\|_p = (|v_1|^p + \cdots + |v_t|^p)^{1/p}$ for $1 \leq p < \infty$ and $\|\mathbf{v}\|_{\infty} = \max(|v_1|, \dots, |v_t|)$ for $p = \infty$. The inverse of the length of the shortest vector is then the \mathcal{L}_p -distance between the successive hyperplanes for the family of hyperplanes that are farthest apart among those that cover L_t . For p = 1, the length $\ell_t = \|\mathbf{v}\|_1$ of the shortest vector \mathbf{v} (or $\|\mathbf{h}\|_1 - 1$ in some cases, see [21]) is the minimal number of hyperplanes that cover all the points of Ψ_t . The following upper bound on ℓ_t in this case was established by Marsaglia [33] by applying the general convex body theorem of Minkowski:

$$\ell_t \leq \ell_t^*(m^k) = (t!m^k)^{1/t} \stackrel{\text{def}}{=} \gamma_t^{\mathbf{M}} m^{k/t}.$$

This upper bound can be used to normalize ℓ_t in this case.

As a figure of merit, we take the worst-case value of $\ell_t/\ell_t^*(m^k)$ over certain values of t and for selected projections on lower-dimensional subspaces. More specifically, let ℓ_I denote the length of the shortest nonzero vector \mathbf{v} in $L_t^*(I)$, and $\ell_t = \ell_{\{1,\dots,t\}}$ as before. For arbitrary positive integers $t_1 \geq \dots \geq t_d \geq d$, consider the worst-case figure of merit

$$M_{t_1,\dots,t_d} = \min \left[\min_{k+1 \le t \le t_1} \ell_t / \ell_t^*(m^k), \, \min_{2 \le s \le k} \min_{I \in S(s,t_s)} \ell_I / m, \, \min_{k+1 \le s \le d} \min_{I \in S(s,t_s)} \ell_I / \ell_s^*(m^k) \right], \tag{9}$$

where $S(s, t_s) = \{I = \{i_1, \dots, i_s\} : 1 = i_1 < \dots < i_s \le t_s\}$. This figure of merit makes sure that the lattice is good in projections over t successive dimensions for all $t \le t_1$, and over non-successive dimensions that are not too far apart. Note that when $s \le k$, the smallest distance between

hyperplanes that can be achieved in s dimensions for the MRG is 1/m, so ℓ_s/m cannot exceed 1, and it is equal to 1 if and only if the linear transformation from the state (x_0, \ldots, x_{k-1}) to the output vector $(u_{i_1}, \ldots, u_{i_s})$ is surjective (i.e., the corresponding matrix has full rank). For s < k, m is typically much smaller than $\ell_s^*(m^k)$, and this is the reason for separating the last two terms in (9).

The figure of merit $M_{t_1} = \min_{2 \le s \le t_1} \ell_s / \ell_s^*(n)$ (with d=1) has been widely used for ranking and selecting LCGs and MRGs [12, 27, 28]. The quantity M_{t_1,\dots,t_d} is a worst case over $(t_1-d)+\sum_{s=2}^d {t_s-1 \choose s-1}$ projections, and this number increases quickly with d unless the t_s are very small. For example, if d=4 and $t_s=t$ for each s, there are 5019 projections for t=32. When too many projections are considered, there are inevitably some that are bad, so the worst-case figure of merit is (practically) always small, and can no longer distinguish between good and mediocre behavior in the most important projections. Moreover, the time to compute M_{t_1,\dots,t_d} increases with the number of projections. We should therefore consider only the projections deemed important. We suggest using the criterion (9) with d equal to 4 or 5, and t_s decreasing with s.

Instead of considering the shortest nonzero vector in the dual lattice, one can consider the shortest nonzero vector in the primal lattice L_t . Its length represents the distance to the nearest other lattice point from any point of the lattice. A small value means that many points are placed on the same line, at some fixed distance apart.

1.5.1 Minkowski-reduced basis

Another way of measuring the quality of a lattice is in terms of the relative lengths of the smallest and largest vectors in a reduced basis. A basis can be reduced in different senses. One type of reduced basis considered by this package is a Minkowski-reduced lattice basis (MRLB) (see [1, 2, 14] for more details). Roughly, a MRLB is a basis for which the vectors are in some sense the most orthogonal. The ratio of the sizes of the shortest and longest vectors of a MRLB is called its Beyer-quotient. In general, a given lattice may have several MRLBs, all with the same length of the shortest vector, but perhaps with different lengths of the longest vector, and thus different Beyer quotients. We define $q_t(I)$ as the maximum of the Beyer quotients of all MRLBs of $L_t(I)$, and denote $q_t(\{1,\ldots,t\})$ by q_t . We prefer values of $q_t(I)$ close to 1. Similar to (9), we define

$$Q_{t_1,\dots,t_d} = \min \left[\min_{k+1 \le t \le t_1} q_t, \min_{2 \le s \le d} \min_{I \in S(s,t_s)} q_t(I) \right].$$
 (10)

1.5.2 The \mathcal{P}_{α} criterion

The quantity \mathcal{P}_{α} is a measure of non-uniformity (i.e., discrepancy from the uniform distribution, the smaller the better), which has been widely used in the context of quasi-Monte Carlo integration (see, e.g., [38]). In the case where $\Psi_t = L_t \cap [0,1)^t$ where L_t is a lattice with dual L_t^* , one has

$$\mathcal{P}_{\alpha}(\Psi_t) = \sum_{\mathbf{0} \neq \mathbf{w} \in L_t^*} \|\mathbf{w}\|_{\pi}^{-\alpha}, \tag{11}$$

where $\|\mathbf{w}\|_{\pi} = \prod_{j=1}^{t} \max(1, |w_j|)$ for $\mathbf{w} = (w_1, \dots, w_t)$. For any positive integer α , $\mathcal{P}_{2\alpha}(\Psi)$ can be written equivalently as

$$\mathcal{P}_{2\alpha}(\Psi_t) = -1 + \frac{1}{n} \sum_{\mathbf{u} \in \Psi_t} \prod_{j=1}^t \left[1 - \frac{(-4\pi^2)^\alpha}{(2\alpha)!} B_{2\alpha}(u_j) \right]$$
 (12)

where the B_{α} are the Bernoulli polynomials:

$$B_0(x) = 1,$$

$$B_1(x) = x - 1/2,$$

$$B_2(x) = x^3 - x^2 + 1/6,$$

$$B_3(x) = x^3 - 3x^2/2 + x/2,$$

$$B_4(x) = x^4 - 2x^2 + x - 1/30,$$

and the other polynomials can be found via the identity

$$\frac{te^{xt}}{e^t - 1} = \sum_{i=0}^{\infty} B_i(x)t^i/i!.$$

Hickernell [16] introduced generalizations of \mathcal{P}_{α} , incorporating weights and replacing the simple sum in (11) by a more general norm. One version of this weighted \mathcal{P}_{α} , where the weight associated to the projection over the coordinates in a set I has the *product-form* $\beta_I = \beta_0 \prod_{j \in I} \beta_j$, can be defined by

$$\mathcal{P}_{2\alpha}(\Psi_t) = -\beta_0 + \frac{\beta_0}{n} \sum_{\mathbf{u} \in \Psi_t} \prod_{j=1}^t \left[1 - \frac{(-4\pi^2 \beta_j^2)^\alpha}{(2\alpha)!} B_{2\alpha}(u_j) \right]$$

when α is an integer. The identity (12) or (1.5.2) gives an algorithm for computing $\mathcal{P}_{2\alpha}(\Psi_t)$ in time O(nt) when α is an integer and Ψ_t is the intersection of a lattice with $[0,1)^t$. Note that the $D_{\mathcal{F},\alpha,p}(P)$ of [17] corresponds to $(\mathcal{P}_{2\alpha}(\Psi_t))^{1/2}$ for $\Psi_t = P$, p = 2, and $\beta_j = 1$ for all j. LatMRG provides tools for computing \mathcal{P}_{α} with or without weights.

It is has been proved (e.g., [38], Theorem 4.4, page 83) that for any $t \ge 2$, $\alpha > 1$, and prime number $m > e^{\alpha t/(\alpha - 1)}$, there exists at least one LCG with modulus m such that

$$\mathcal{P}_{\alpha}(\Psi_t) \le \frac{[(e/t)(2\ln m + t)]^{\alpha t}}{m^{\alpha}}.$$
(13)

The latter quantity can then be used to normalize \mathcal{P}_{α} .

Alternatively, Hickernell et al. [18], section 4.1, suggest using the figure of merit g_t , where

$$g_t^2 = \frac{n^2}{(3/2)^t - 1} \left(\frac{t - 1}{t - 1 + \log n} \right)^{t - 1} \mathcal{P}_2(\Psi_t)$$

$$= \frac{n}{(3/2)^t - 1} \left(\frac{t - 1}{t - 1 + \log n} \right)^{t - 1} \left[-n + \sum_{\mathbf{u} \in \Psi_t} \prod_{j=1}^t (1 + 3B_{2\alpha}(u_j)) \right]$$
(14)

is a normalized version of the inverse of (1.5.2) with $\alpha = 1$, $\beta_0 = 1$, and $\beta_j = \pi \sqrt{3/2}$ for $j \ge 1$. This g_t^2 can be rewritten as

$$g_t^2 = \gamma_t^{P}(n) \left[-n + \sum_{\mathbf{u} \in \Psi_t} \prod_{j=1}^t (1 + 3B_{2\alpha}(u_j)) \right]$$
 (15)

where

$$\gamma_t^{P}(n) = \frac{n}{(3/2)^t - 1} \left(\frac{t - 1}{t - 1 + \log n}\right)^{t - 1} \tag{16}$$

is a constant that depends on t and n. As a figure of merit based on \mathcal{P}_2 , similar to (9), we define

$$G_{t_1,\dots,t_d} = \min \left[\min_{k+1 \le t \le t_1} 1/g_t(\Psi_t), \min_{k+1 \le s \le d} \min_{I \in S(s,t_s)} 1/g_t(\Psi_t(I)) \right].$$
 (17)

1.6 Matrix multiple recursive generators

MRGs in matrix form, which we denote MMRGs, have been introduced and studied by Niederreiter [36, 37]. The general recurrence has the form

$$\mathbf{x}_n = (A_1 \mathbf{x}_{n-1} + \dots + A_k \mathbf{x}_{n-k}) \bmod m \tag{18}$$

where k and m are the order and the modulus as for the MRG, $\mathbf{x}_n = (x_{n,1}, \dots, x_{n,w})'$ is a w-dimensional vector, and each A_j is a $w \times w$ square matrix, for some positive integer w. The case w = 1 corresponds to the usual MRG. The recurrence (18) has full period $m^{kw} - 1$ if and only if m is prime and the characteristic polynomial

$$f(x) = \det \left(x^k I - x^{k-1} A_1 - x^{k-2} A_2 - \dots - A_k \right)$$

is a primitive polynomial modulo m [36].

There are different ways of producing the output. We consider the following 3 cases:

$$u_{nw+i} = x_{n,i}/m \qquad \text{for } 0 \le i < w \text{ and } n \ge 0, \tag{19}$$

$$u_n = \frac{1}{m} \left(\sum_{i=1}^w b_i x_{n,i} \mod m \right) = \sum_{i=1}^w b_i x_{n,i} / m \mod 1 \quad \text{for } n \ge 0,$$
 (20)

$$u_n = \sum_{i=1}^{w} x_{n,i} m^{-i}$$
 for $n \ge 0$, (21)

where b_1, \ldots, b_w are positive integers. Case 3 is that used in [36] and does not give rise to a lattice structure for Ψ_t in the usual sense. For both cases 1 and 2, the set Ψ_t is the intersection of a lattice L_t with the unit hypercube. Case 1 is used in [37], where pseudorandom numbers are generated in vector form, w at a time. It is also explained in [37] how to construct a basis for the lattice L_t when t is a multiple of w. (The generalization to other values of t is trivial.)

1.7 Multiply-with-carry

A Multiply-with-Carry (MWC) generator [5, 8, 22, 34] is based on the recurrence

$$x_n = (a_1 x_{n-1} + \dots + a_k x_{n-k} + c_{n-1}) \bmod b, \tag{22}$$

$$c_n = (a_1 x_{n-1} + \dots + a_k x_{n-k} + c_{n-1}) \text{ div } b,$$

 $u_n = x_n/b.$ (23)

where "div" denotes the integer division. The recurrence looks like that of an MRG, except that a carry c_n is propagated between the steps.

Assume that b is a power of 2, define $a_0 = -1$,

$$m = \sum_{\ell=0}^{k} a_{\ell} b^{\ell},$$

and let a be the inverse of b in arithmetic modulo m. For simplicity, assume m > 0. Then, up to precision 1/b, the MWC generator is equivalent to the LCG:

$$z_n = az_{n-1} \mod m; \qquad w_n = z_n/m. \tag{24}$$

In other words, if

$$w_n = \sum_{i=1}^{\infty} x_{n+i-1} b^{-i} \tag{25}$$

holds for n = 0, then it holds for all n, and consequently $|u_n - w_n| \le 1/b$ for all n. The (approximate) lattice structure of the MWC can therefore be analyzed by analyzing that of the corresponding LCG (24). This is what the LatMRG package does.

If $a_{\ell} \geq 0$ for $\ell \geq 1$, then all the recurrent states of the MWC satisfy $0 \leq c_n < a_1 + \cdots + a_k$. In view of this inequality, we want the a_{ℓ} to be small, so that their sum fits into a computer word (e.g., $a_1 + \cdots + a_k \leq b$). But the coefficients should not be too small either, because in dimension t = k + 1, one has (see [8]):

$$\ell_t = (1 + a_1^2 + \dots + a_k^2)^{1/2}. (26)$$

Since b is a power of 2, a is a quadratic residue and so cannot be primitive mod m. Therefore the period length cannot reach m-1 even if m is prime. But if (m-1)/2 is odd and 2 is primitive mod m (e.g., if (m-1)/2 is prime), then (24) has period length $\rho = (m-1)/2$.

1.8 Combined generators

Combining LCGs or MRGs with relatively prime moduli provides a efficient way of implementing linear recurrences based on larger (non-prime) moduli. The combination method that we consider adds, modulo 1, the outputs of the components. The package LatMRG permits one to specify a product MRG in terms of component MRGs with relatively prime moduli. Its modulus is the product of the component moduli and its order is the maximum of the orders of the components. The recurrence governing this product MRG, when taken modulo any one of the component moduli, reduces to the component recurrence. The combined generator can then be studied via this product generator, since one can view the former as embedded in the latter, and since both have the same set of recurrent states (see [7]). Facilities are provided to analyze, for any given MRG, either the lattice L_t generated by all possible initial states, or that generated by the set of recurrent states (see LatticeType in MRG and in seek1).

Other types of combinations that have been proposed in the literature are (often, depending on the parameters) closely approximated by combinations of the above types [32, 25]. They can thus be analyzed with the present software.

1.9 Computing a shortest nonzero vector or a reduced basis

The module REDBAS computes a shortest nonzero vector in a lattice via the branch-and-bound (BB) algorithm proposed by [10], with some additional refinements. For large dimensions t, this algorithm is much faster than the algorithm given in [9, 20]. The module also computes a MRLB via the algorithm of [1], which works by successive applications of the BB procedure for finding a shortest vector. The bounds in the BB procedure are computed through a Choleski decomposition performed in (double precision) floating-point arithmetic. Numerical roundoff errors occur during these computations and could (eventually) affect the results: Because of slightly wrong bounds in the BB, one may miss a shorter vector and, as a result, (conceivably) not obtain a true MRLB at the end of the reduction algorithm. The module REDBAS2 perform basis reductions by taking into account all sources of numerical error during the computations and computing error bounds, thereby yielding "guaranteed error-free" results. Of course, this implies a lot of overhead, which means that the procedures of REDBAS2 are much slower than those of REDBAS. Another approach is used in module REDBAS3 bypassing all floating point calculations. Again this is slower than REDBAS.

1.10 Representation of large numbers

LatMRG can deal with very large moduli and multipliers. There is no limit on size other than the size of the computer memory (and the CPU time). For example, a generator with a modulus of a few hundred bits can be analyzed easily. Operations on large integers are performed using the package SENTIERS [30], also written in Modula-2. Of course, these operations are performed in software and are significantly slower than the standard operations supported by hardware. For this reason, most of the basic (low-level) operations required by our higher-level modules have been implemented in two versions.

When building a basis or checking maximal period conditions, the modulus and multipliers can be represented either as LONGINT (32-bit integers) or SuperInteger (arbitrary large integers, from SENTIERS). The modules MULTLI and MULTSI support these two representations, and provide basic facilities to the other modules for manipulating the multipliers. These are two versions of the generic module MULT.

After a lattice basis and its dual have been constructed, when working on the basis (finding a shortest vector, Minkowski reduction, etc.), the vector elements can be represented either as LONGREAL (64-bit floating-point numbers) or SuperInteger. The modules BASISLR and BASISSI implement basic facilities for these two cases. They are two versions of the generic module BASIS.

In summary, MULT is for working on the construction of a lattice basis and its dual from the specifications of the generator, lacunary indices, etc., whereas BASIS is for working on the basis (reduction, etc.) after it has been constructed.

For the computations that are performed in floating-point arithmetic, one can compute error bounds on everything (using REDBAS2), or no error bounds (using REDBAS). When performing a search for good generators, for instance, one can first perform all the "screening" computations (involving many generators) without computing the error bounds, and then recompute (verify) with the error bounds only for the retained generator(s).

1.11 Current implementations

The software is currently working under the XDS Modula-2 environment, on SUN computers under Solaris and on PC-type computers under Linux. It can be ported to other machines for which a Modula-2 compiler is available. Its implementation is built upon two other Modula-2 libraries called mylib [31] and SENTIERS [30], which must also be ported for LatMRG to work on other platforms.

2 Using the programs in executable form

At the high-level end, LatMRG provides programs in executable form. These programs read their data in files or work interactively with the user. Appendix A describes their use in more detail. In this section, we give examples. The user can also tailor his own programs using the lower-level tools offered by the different modules of LatMRG. This is discussed in the next section.

The program maxper checks whether a given generator has maximal period. The program findmk can find values of m and k such that $r = (m^k - 1)/(m - 1)$ is prime. The programs lat1 and lats perform standard lattice and/or spectral tests for that generator. The only difference between the latter two programs is that in lat1, the multipliers and basis components are implemented in LONGINT and LONGREAL, respectively, while in lats, they are implemented as SuperInteger's. More comprehensive (and larger) programs perform computer searchs to seek the "best" generators of a given type, according to maximal period and lattice structure criteria. These programs also come in two versions. In seek1, the multipliers and basis components are implemented in LONGINT and LONGREAL, respectively, while in seeks, both are implemented as SuperInteger's.

The program menumrg is an interactive program which allows the user to build a lattice basis for a given generator, and then manipulate, compare, or reduce lattice bases.

We now give a few concrete examples of data files and results. The timings given are from runs on a SUN SparcStation 20, under SunOS 5.4, using version 4.5.1 of the MCS Modula-2 compiler [19]. These results were obtained with the 'February 1996' version of LatMRG.

```
FALSE
                               ReadGenFile
                                 (Nb. of components)
MRG
                               Gener. type
2147483647 1 0
                                   (modulus)
                                   (order)
742938285
                                  (multiplier)
 30
                               {\tt MinDim}
                                         MaxDim
BeyerSpectral Hermite
                               LatticeInfo
Full
                               LatticeType
                                               Spacings
                               LaGroupSizes
NoVerify
                               VerifyBB
1000000
                               MaxNodesBB
                               ResultForm
```

Figure 1: Example of a data file for the program latl, in file fish31.dat.

				cumulative
t	d_t	q_t	S_t	cpu (sec)
2	2.31556E-5	0.84858	0.86725	0.02
3	8.02308E-4	0.90348	0.86068	0.03
4	4.52795E-3	0.88522	0.86270	0.04
5	0.01328	0.79661	0.83195	0.05
6	0.02586	0.85416	0.83415	0.06
7	0.05530	0.59317	0.62392	0.07
8	0.06820	0.64472	0.70666	0.09
9	0.10600	0.67859		0.10
10	0.10847	0.73126		0.13
11	0.16903	0.63121		0.15
12	0.24254	0.58925		0.19
13	0.24254	0.58080		0.22
14	0.24254	0.63681		0.26
15	0.24254	0.67276		0.31
16	0.24254	0.76358		0.39
17	0.24254	0.78289		0.48
18	0.25000	0.74582		0.64
19	0.26726	0.75484		1.14
20	0.26726	0.81215		1.71
21	0.26726	0.78067		3.15
22	0.28868	0.88552		5.77
23	0.28868	0.86355		8.37
24	0.30151	0.91232		13.46
25	0.30151	0.86634		26.85
26	0.30151	0.84667		48.06
27	0.30151	0.87238		80.57
28	0.30151	0.88873		126.43
29	0.31623	0.88771		200.71
30	0.31623	0.88201		307.96

Table 1: Results of latl in file fish31.tex.

2.1 An example with the program latl

Figure 1 gives an example data file for the program latl. The corresponding results appear in Table 1. To call the program and produce these results, type "latl fish31", assuming that the data are in file "fish31.dat". The results will be in file "fish31.tex", which produces Table 1 after going through IATEX. If TEX was replaced by Terminal in the data file, the results would rather be displayed on the screen. See the description of the program latl for more details on how to set up the data files. Note that the first column in the data file gives the data values themselves, while the second column contains comments describing the meaning of these values. In that example, the Beyer and spectral tests are applied to the LCG of order 1 with $m = 2^{31} - 1 = 2147483647$ and a = 742938285, suggested by Fishman and Moore [13]. The last column indicates the (cumulative) cpu time. The total cpu time to compute all the Beyer quotients q_t and distances d_t between hyperplanes in dimensions 2 to 30 was approximately 308 seconds, i.e., approximately

5 minutes. Computing the Beyer quotients for this example turns out to be much more expensive than computing only the distances between the hyperplanes. For example, to compute only the d_t 's (and not the q_t 's) in dimensions 2 to 30, it takes less than 3 seconds on the same machine! We also computed d_t and q_t in dimensions 2 to 30 with formal verification using error bounds for all floating point numbers (see the module REDBAS2). This took approximately 15 minutes and the results were the same (except for the CPU times) as in Table 1. These times are representative of what happens in general for examples of that size. The program lats can also be applied to the same data file and the results will be the same, except for the cpu times. It takes more time to run, but it can accept much larger moduli and multipliers.

```
FALSE
                                 Read generators from file
MRG
                                  Gener. type
 32749
        1 0
                                  Modulo m
                                  Order k
TRUE
                                  Maximal period
FALSE
                                  Implem. condition
                                  Factors of m-1
DecompWrite seek15r.fac
                                  Factors of r
                                  b1
 180
                                  c1
                                  b2
-180
 -1
                                  c2
Exhaust
                                  Search method: exhaustive search
1 3 8
                                 NbCat Dim(0) Dim(1)
                                 Min and max merit values
0.0 1.0
                                 Nb of retained generators
Spectral
          Hermite
                                 Merit criterion
Spectral
                                 Information to print
Full
                                 Lattice type (analyzed)
                                 Lacunary ind. group sizes,
                                                            spacing
NoVerify
                                 Verify basis reduction with error bounds.
1000000
                                 Max nb of nodes in each BB
                                 Time limit: 0.1 hour
0.1
12345 98765
                                 S1 S2 : seeds for random number generator
RES
                                 Results File
```

Figure 2: Example of a data file for the program seekl, in file seek15.dat.

2.2 Examples with the programs seekl and seeks

Figure 2 gives an example of a data file for seek1. It will perform an exhaustive search among the 32400 generators of order k=2 with modulus $m=32749,\ 1\leq a_1\leq 180,\$ and $-180\leq a_2\leq -1.$ The criterion is M_8 . The two best generators will be retained, provided their values of M_8 are at least 0.2. The values of m-1 and r will be decomposed by the program. The factors of r will be written in file "f2seek1.fac", while those of m-1 will not be kept. The results of that program appear in Figure 3 (this is an actual printout, for illustration).

Figure 4 gives another data file example, this time for seeks. It asks for a random search for good generators of order k=5 with modulus $m=2^{63}-711$, $1 \le a_1 \le 2^{63}-712$, $a_2=a_3=a_4=0$, $-2^{63}+712 \le a_5 \le -1$, for which $a_i(m \mod a_i) < m$ for i=1,5, and which have maximal period. The criterion is S_8 . Only the best generator will be retained. The factorization of m-1 will be read in file "seek63.fac" and r is prime. For the random search, we will examine 1000 subregions

of dimensions $(4 \times 1 \times 1 \times 1 \times 4)$, that is, a total of 16000 generators (4000 values of a_5), if time permits. We give the program a cpu time-limit of 3 hours. A partial view of the results file is given in Figure 5. The program reached the time-limit of 3 hours before examining all the generators it was asked for. It then stopped and reported the best generator it had found so far.

Note that we are not recommending any of these particular generators. These examples are only to illustrate the capabilities of LatMRG.

```
SEARCH FOR GOOD MRGs OF ORDER 2
 DATA
    Modulus m = 32749
    Order k = 2

n_{j} = 1

rho_{j} = (m_{j})^{k_{j}-1} = 1072497000
    Factors of m-1 : Decomp
Factors of r : DecompWrite seek15r.fac
Bounds : a1 from : 1
                     to : 180
                a2 from : -180
    to: -1
Search method : EXH
Implem. cond. a_i (m mod a_i) < m : NO
                                                : EXHAUST
    Maximum period required : YES
    Merit criterion : M_8
Seeds for RNG : 12345, 98765
Verify Branch-and-bound : NoVerify
    Maximum nodes in branch-and-bound : 1000000
    Lattice Type
 RESULTS
   Values of a2 tried : 180
Values of a2 primitive element : 66
Polynomials with a2 primitive element : 11880
Primitive polynomials : 4638
Nb. of polynomials to examine : 32400
Nb. Generators conserved : 2
Total CPU time (after setup) : 0:00:13.06
1.
   a_1 =
                                180
    a_1 = 180

a_2 = -176
  t d_t q_t S_t

3 3.97223E-3 0.21911
4 7.13449E-3 0.65130
5 0.03511 0.36151
6 0.03558 0.68076
7 0.09285 0.41035
8 0.09285 0.56613
    Merit = 0.21911 = S_3
    a_1 =
                               180
    a_1 = 180
a_2 = -175
   t d_t q_t S_

3 3.98327E-3 0.21
4 7.39990E-3 0.62
5 0.02824 0.44
6 0.03716 0.65
                                                               0.21850
                                                               0.62794
                                                               0.44953
0.65170
                   0.05717
                                                                0.66649
                    0.07715
                                                                 0.68130
    Merit = 0.21850 = S_3
```

Figure 3: Results of program seekl in file seek15.res.

```
FALSE
                                     ReadGenFromFile
1
 MRG
                                      TypeGen
 2 63 -711
 5
                                      k
 TRUE
                                      PerMax
 TRUE
                                      ImplemCond
 Read
        seek63.fac
                                      Factors of m-1
 Prime
                                      Factors of r
                                      b_1
 1
 2
    63 -712
                                      c_1
b_2
c_2
b_3
c_3
b_4
c_4
 0
 0
 0
 0
 0
 0
 -2
     63 -712
                                      b_5
 -1
                                      c_5
 Random 1000 4 4
                                     Search: random, 1000 regions, H=4, Hk=4
1 6 12
0.0 1.0
                                     C Dim(0) Dim(1)
                                     Minimal and maximal merit values
                                     Nb of retained generators
{\tt Spectral}
                                     {\tt Criterion}
                 Hermite
BeyerSpectral Hermite
                                     Information to print
                                    Lattice type (analyzed)
Lacunary ind. group sizes,
Full
                                                                      spacing
                                    Verify BB with error bounds
Max nb nodes in each BB
NoVerify
1000000
3.0
                                     cpu time-limit (hours)
12345 98765
                                     S1 S2 : seeds for random number generator
RES
                                     Results File
```

Figure 4: Example data file for program seeks, in file seek63.dat.

```
SEARCH FOR GOOD MRGs OF ORDER 5
RESULTS
**** Program aborted: reached time limit. ****
   There will be no verification of results.
        time limit: 3.00 hour(s)
  Values of a5 tried
  Values of a5 tried : Values of a5 primitive element :
                                                 277
                                                134
536
103
 Polynomials with a5 primitive element : Primitive polynomials :
 Nb. Generators conserved
  Total cpu time (after setup)
                                       : 3:00:01.76
  a1 = 53663276718
  a2 = 0
  a3 = 0
  a4 = 0
  a5 = -5144244197
t d_t q_t S_t

6 1.855E-11 6.5589E-6
                                6.5589E-6
1.1384E-3
        1.855E-11
  7
  8
       1.855E-11
                                       0.05347
   9
        2.991E-11
        3.360E-10
  10
        2.6017E-9
  11
        1.2892E-8
  12
  Merit = 6.55894E-6 = S_6
```

Figure 5: Results of program seeks in file seek63.res.

3 Making your own programs

LatMRG offers more flexibility than just providing a set of executable programs. One can also use the modules provided to write one own's programs. For that, a Modula-2 compiler and some knowledge about the Modula-2 language are required. Instead of providing the parameters according to the format of Appendix A, one sets those parameters (or data) by setting the appropriate variables or calling the appropriate procedures from the intermediate or low-level modules. In this section, we introduce briefly the intermediate and low-level modules, which are described in Appendix B and C, respectively. It is important to recall that the multiplier's and basis components can be implemented with different representations and that one must make sure to select the appropriate representation for the target application. See Section 3.2 for more details on this.

3.1 Using the modules of LatMRG

The modules of LatMRG (excluding the executable programs) have been classified in two sets: lower-level and intermediate-level. The lower-level modules offer basic facilities for arithmetic operations and conversions, with different representations, for basis vectors and multipliers. They are described in Appendix C.

The intermediate-level module MRG constructs lattice bases for different classes of generators and perform tests on such generators. The modules LATBASIS, REDBAS, REDBAS2, and REDBAS3 offer tools for manipulating lattice bases, finding the shortest vector in a lattice, and for reducing a basis in the sense of Minkowski. Those modules are described in Appendix B. The programs of Appendix A use those intermediate and lower-level modules in their implementation, and so, provide examples of how to use them.

3.2 Lower-level modules and Changing the representation

As discussed in Section 1.6, the multiplier's components can be implemented in the LONGINT or SuperInteger representation, while the basis components can be in the LONGREAL or SuperInteger representation. To select the appropriate representation (in modules MULT and BASIS, respectively), one should use the command select (see Appendix C), set the environment variable LILR, and recompile all the modules.

Generally speaking, the proper choice of representation depends on the size of the modulus m. For example, if the modulus is less than 2^{31} , one can type select LI LR (although it could sometimes happen that vector components get larger than the modulus). For large moduli, type select SI SI. See the description of the command select for more details on its use. After changing the representation, one must recompile the modules. Calling one of the command lilr, silr, sisi in a shell will set the environment variable LILR corresponding to the particular case of select. (See also the file Makedoc.tex.) This is necessary in order to link with the appropriate libraries.

3.3 Modifying the package, recompiling, and relinking

After calling select, or after modifying the code of a module, one must recompile and relink.

APPENDIX A

Programs in Executable Form

maxper

This program verifies whether a given generator has maximal period or not. Integers are represented using the SuperInteger type. The modulus m must be prime. To verify the maximal period conditions, the factorizations of m-1 and $r=(m^k-1)/(m-1)$ are required. They can be found by the program or provided by the user in a file. We warn that factoring r can take a huge amount of time.

The data for maxper must be placed in a file with extension ".dat", according to the format displayed in Figure 6. The data fields have the same meaning as for lat1. To run the program, type "maxper $\langle file \rangle$ ", where $\langle file \rangle$ is the name of the data file, without extension. Currently, only LCG and MRG are allowed for TypeGen.

```
TypeGen
m
k
F1 \ [\langle file1 \rangle]
F2 \ [\langle file2 \rangle]
a_1
\vdots
a_k
```

Figure 6: Data file format for maxper.

findmk

This program is an interface to the module PRIM. It searches and prints the list of all prime integers m such that $2^e+c_1 \le m \le 2^e+c_2$ and $r=(m^k-1)/(m-1)$ is prime. We may also request that (m-1)/2 be also prime, by setting the boolean variable Safe to TRUE.

The program reads the data and calls the procedure FindPrimesmr in the module PRIM, with the corresponding parameters. The data for findmk must be placed in a file with extension ".dat", in the format of Figure 7. To run the program, type "findmk $\langle file \rangle$ ", where $\langle file \rangle$ is the name of the data file, without extension. The results will be written in $\langle file \rangle$.res.



Figure 7: Data file format for findmk.

latl

This program applies the spectral and/or lattice test(s) to a given generator. It uses the LONGINT representation for the multipliers and modulus (module MULTLI) and the LONGREAL representation for the bases (module BASISLR). The generator analyzed can be a combined generator with J components, and expressed that way in the data file. To run the program, type "latl $\langle file \rangle$ ", where $\langle file \rangle$ is the name of the data file, without extension.

The data must be in a file with extension ".dat", according to the format of Figure 8. The data fields have the same meaning as for seekl, except that several fields have been removed, a_i replaces b_i and c_i , there is a single category for the dimensions, and the options for *LatticeInfo* and *ResultForm* are different.

 (a_1, \ldots, a_k) : is the vector of (integer) multipliers. They can be given in format (a) or (b) described in seekl.

LatticeInfo $\langle Norm \rangle$: If the value of LatticeInfo is Spectral or BeyerSpectral or SpectralP, then the field Norm must appear. It indicates which type of normalization is used in the definition of S_t . The allowed values are (BestLat, Laminated, Rogers, Minkowski).

ResultForm: Selects in which form the results will be given. The possible values are (Terminal, RES, TEX). Lowercases are also allowed.

Terminal indicates that the results will be given on the terminal screen.

RES says that the results will be in a file with the same name as the data file, but with extension ".res".

TEX asks the program to produce a file intended for IATFX, with extension ".tex".

```
 \begin{array}{c} ReadGenFile \ \ [\langle file0\rangle] \\ J \\ TypeGen \\ m \\ k \\ a_1 \\ \vdots \\ a_k \\ Dim(0) \ Dim(1) \\ LatticeInfo \ \langle Norm \rangle \\ LatticeType \\ LaGroupSizes \ Spacing \\ VerifyBB \\ MaxNodesBB \\ ResultForm \\ \end{array}
```

Figure 8: Data file format for latl.

seekl

(To be rewritten....)

This program performs a search for the "best" (or "worst") multiple recursive generators or multiply-with-carry generators of a given form, based on one of the criteria Q_T or M_T defined in Section 1.3 It produces a report listing the retained generators, their properties, and various statistics on the search.

The set of dimensions in which the test is applied can be partitioned into a certain number of intervals, or categories, and one can use a different selection criterion for the generators within each category. One can also impose bounds on the figure of merit within each category. See the data fields for C, MinMerit and MaxMerit below. For example, one can consider only the generators with $M_8 \geq 0.6$, and among these, retain the list of generators with the smallest value of M_{12} . As another example, one can retain the 2 generators with the highest M_8 , the 2 generators with the highest M_{16} and the eight generators with the highest M_{32} .

One can search for combined MRGs with J components, or simple MRGs (J=1), or multiplywith-carry (MWC) generators. For a MWC, one simply analyzes the corresponding LCG, which is a special case of an MRG. Therefore, in what follows, we use the term 'MRG component' to denote either and MRG or a MWC. For a simple MRG (or for each component, in case J > 1), with given modulus m and order k, the program searches for vectors of multipliers inside the region bounded by the vectors $b = (b_1, \ldots, b_k)$ and $c = (c_1, \ldots, c_k)$ such that $-m < b_i \le c_i < m$ for each i. The search can be exhaustive in that region, or random. One can search only among maximal period generators (for each component), or not consider the period and examine only the lattice structure. The former (checking maximal period conditions) can be done only if m is prime, or if k=1 and m is a power of a prime. The program can also list the retained generators in a file, in a format more compact than for the result file, and can re-use that file as input to the program, in a later run. This could be useful, for example, if one wishes to perform first a screening over a large region, based on a criterion that does not require expensive computations, and then do a second pass over the retained generators, based on a more stringent criterion, such as looking at the lattice structure in higher dimensions, and/or verifying the results by performing all computations using error bounds.

Method of search

For an exhaustive search for MRGs, all vectors of multipliers of the form $a = (a_1, \ldots, a_k)$ such that $b_i \leq a_i \leq c_i$ for $i = 1, \ldots, k$ will be examined, for a total of $N_v = \prod_{i=1}^k (c_i - b_i + 1)$ vectors. This holds for each component. Therefore, if there are J components and $N_{v,j}$ vectors are examined for component j, then a total of $\prod_{i=1}^J N_{v,j}$ generators are examined.

For a random search for MRGs, we fix a number of subregions (clusters) we want to examine, and the size h_i of each subregion in dimension i, for $i=1,\ldots,k$. The program will examine a total of $n\prod_{i=1}^k h_i$ vectors of multipliers (for each MRG component) by repeating n times the following: For $i=1,\ldots,k$, generate α_i randomly, uniformly over the set $\{b_i,\ldots,c_i-h_i+1\}$; then, examine all the vectors $a=(a_1,\ldots,a_k)$ such that $\alpha_i\leq a_i\leq \alpha_i+h_i-1$ for each i.

When examining a vector a, the program first checks if the maximal period conditions are satisfied, if this is required. For prime modulus m, the condition (a) (see Section 1.2) is verified

only once for each distinct value of a_k (which corresponds to $\prod_{i=1}^{k-1} h_i$ different vectors). To verify the maximal period conditions, the factorizations of m-1 and $r=(m^k-1)/(m-1)$ are required. They can be found by the program, if desired, or provided by the user in a file (see below). We recall that factoring r can take huge amounts of time. So, avoid redoing the factorization unnecessarily. For the MRGs, these factorizations are necessary only when m is prime and maximal period is required.

If a is not rejected by the maximal period test, then we move forward to the next MRG component and try all the vectors for that next component (by exhaustive or random search) and examine their combination with the currently examined multipliers for the previous components. For each combined generator, the values of d_t and/or q_t are computed for dimensions $k + 1, \ldots, T$.

The program always keeps lower and upper bounds on the figure of merit $(M_T \text{ or } Q_T)$, in each dimension, for the generator to be worth considering. The initial values of these bounds are given by the user in the fields MinMerit and MaxMerit. The lower bound can be 0.0 and the upper bound can be 1.0, which means that there can be no effective bounds for some categories if desired.

As soon as a generator has a figure of merit below the lower bound in a given dimension, or above the upper bound for its category (after the computations for all the dimensions in this category have been completed), then this generator is immediately discarded and no further computations are made for it. This can save enormous amounts of time in the case of very large searches up to high dimensions, because with good bounds, few generators will reach the large dimensions.

During execution, only the bounds for the last category can be modified. If the figure of merit for the last category is to be maximized, when we have found enough (i.e., NbGen(C)) generators with a figure of merit $\geq \sigma$, where σ is larger than the lower bound for the last category, then we raise this lower bound to σ . Similarly, if we minimize in the last category, we can lower the upper bound when we have enough generators beating the bound. In the case where the figure of merit is to be maximized in all the categories, then a generator is also discarded as soon as its figure of merit in any dimension gets below the lower bound of the last category.

In the case where the selection criterion is Spectral or SpectralH, and if T > 8, the distances between hyperplanes are computed for dimensions up to T, but the selection of generators is based only on M_8 , because the Hermite constants defining d_t^* in that case are known only for $t \le 8$.

The execution (cpu) time is checked before testing each new generator. When it exceeds the cpu time limit given in the data file, the search is aborted and the partial results are printed.

The data file

The data for seekl must be placed in a file with extension ".dat", according to the format displayed on Figure 9. The fields in square brackets are optional (depending on the value taken by the first field on the line). The meaning of all data fields is explained below. To run the program, type "seekl $\langle file \rangle$ ", where $\langle file \rangle$ is the name of the data file, without extension. The results will be in a file with the same name, with extension ".res" or ".gen" (see ResultForm).

Comments may be inserted after data, on the same line, separated from the data by at least one blank. Moreover, any line starting with "%" or "#" is considered as a comment.

The values of m, b_i , and c_i in the data file can be given in one of the two following formats:

```
ReadGenFile \ [\langle file\theta \rangle]
 TypeGen
 m
 k
 PerMax
 ImplemCond \ [\langle NbMaxBits \ HighestBit \rangle]
 F1 \ [\langle file1 \rangle]
                                                             (Repeat J times)
 F2 \left[ \langle file2 \rangle \right]
 b_1
 c_1
 b_k
 SearchMethod [n H H_k]
NbGen(1) \ MinMerit(1) \ MaxMerit(1) \ d_1 \ t_{11} \ \cdots \ t_{1,d_1}
NbGen(C) \ MinMerit(C) \ MaxMerit(C) \ d_C \ t_{C1} \ \cdots \ t_{C,d_C}
Criterion (Invert) (Norm)
LatticeInfo
Lattice Type
LaGroupSizes Spacing
VerifyBB
MaxNodesBB
TimeLimit
S1 S2
ResultForm
```

Figure 9: Data file format for seekl.

- a) An integer giving the value directly, in base 10. In this case, there must be some other non-numeric text (e.g., a comment) on this data line after the integer.
- b) Three integers x, y, and z on the same line, separated by at least one blank. The retained value will be $x^y + z$ if $x \ge 0$, and $-((-x)^y + z)$ if x < 0. The value of y must be positive. For example, $(x \ y \ z) = (2 \ 5 \ -1)$ will give 31, while $(x \ y \ z) = (-2 \ 5 \ -1)$ will give -31 (not -33).

For the program seekl, all these numbers must fit in a LONGINT. For larger numbers, one must use the program seeks.

Meaning of the data fields

ReadGenFile and $\langle file\theta \rangle$: BOOLEAN and file name (without extension). When ReadGenFile is

FALSE, the search is made according to the values of the fields below. When TRUE, the generators to be looked at are those listed in the file $\langle file\theta \rangle$.gen. This must be a file of type ".gen", produced by this program with the GEN option for the *ResultForm* data field. In that case, only those generators listed in that file are examined and the vectors b and c below are not used.

J: Number of components in the combined generators. Must be an integer in the range [1..MaxJ]. When J > 1, we look for combined generators.

TypeGen: Can be:

MRG means that this component is an MRG.

MWC means that this component is a multiply-with-carry (MWC) generator. Each MWC generator is converted by the program to its corresponding LCG (see, e.g., [8, 26]).

MMRG means a matrix MRG.

- $m, k, \langle w \rangle$: Modulus, order of the recurrence, and size of the matrix-type coefficients. Must be positive integers, with k < MMaxDim. For $m^k >= 2^{31}$, use the program seeks instead of seekl. The value of w should be specified only for MMRG generators. Otherwise it is assumed to be 1.
- Permax: BOOLEAN variable. TRUE if maximal period is required, FALSE otherwise. When set to TRUE, m must be expressed in the data file in the form (b): $(x \ y \ z)$, otherwise Permax will be put back to FALSE. The software assumes that m is prime, unless z=0 and y>1, in which case it assumes that x is prime. In the latter case, one must have k=1, otherwise Permax will be set back to FALSE.
- ImplemCond and $\langle NbPow2 \mid HighestBit \rangle$: Can be NoCond, AppFact, or SumPow2. If NoCond, then no conditions are imposed on the multipliers a_i . If AppFact, then the multipliers must satisfy the "approximate factoring" condition $a_i(m \mod a_i) < m$ for each i. MRGs are usually easier to implement under this condition [23]. If SumPow2, then the positive integers NbPow2 and HighestBit must appear and they indicate that for each i, the multiplier a_i must be the sum of at most NbPow2 (positive or negative) powers of 2, with the highest power of 2 not exceeding 2^e in absolute value, where e = HighestBit. For example, if SumPow2 = 2 and HighestBit = 30, there are $30 \times 31/2$ possibilities for choosing the 2 powers of 2 and 4 possibilities for choosing their signs, yielding 1860 cases where a_i is obtained from exactly 2 powers of 2. If one adds the 62 cases where a_i is \pm a power of 2, this gives a total of 1922 possibilities for a_i .
- F1 and $\langle file1 \rangle$: This line of data (and also the following one) is used only if maximal period is required and m is assumed to be prime (see the Permax field). Otherwise, the program just skips it (but the line must be there). F1 indicates how the factors of m-1 are to be found and $\langle file1 \rangle$ is a file name. The values allowed for F1 are (Decomp, DecompWrite, Read).
 - Decomp means that the program itself will factorize m-1. In this case, the field $\langle file1 \rangle$ is not used and can be omitted. To factorize, the program uses the procedure Factorize in the module SUPFACT of the package SENTIERS [30], with no CPU time limit. It is the responsibility of the user to make sure that the factorization will take a reasonable time.

DecompWrite means the same as Decomp, except that the program will also write the factors (larger than 1) in the file $\langle file1 \rangle$, one factor per line.

Read indicates that m-1 is already factorized and that the factors will be read from file $\langle file1 \rangle$, in the same format. The factors need not be sorted, but must be one per line, and repeated factors must be on successive lines. The factorization must be complete and the program will check if the product of all the factors is really equal to m-1.

F2 and $\langle file2 \rangle$: This data line is similar to the previous one, except that it concerns $r=(m^{kw}-1)/(m-1)$ instead of m-1. In this case, it is possible that r be prime when m is prime (in contrast to m-1, which is then even). Therefore, the additional value Prime is allowed for F2, so that the set of possible values is (Decomp, DecompWrite, Read, Prime). The module SUPFACT in SENTIERS [30] can be used independently to factorize r or to check its primality.

Prime indicates that r is prime.

 $b = (b_1, \ldots, b_k)$ and $c = (c_1, \ldots, c_k)$: The b_i and c_i are integers such that $-m < b_i \le c_i < m$ for $i = 1, \ldots, k$. They determine the boundary of the (rectangular) area of search. For MMRGs (w > 1), each b_i and c_i is replaced by a matrix of size $w \times w$. Each of these matrices is given line by line, w entries on each line of the data file.

SearchMethod and n, H, H_k : SearchMethod can be Exhaust or Random.

Exhaust means that the search will be exhaustive over all the region determined by b and c. The other parameters of this line are then useless and can be omitted.

Random asks for a random search, performed as described in the first subsection of the description of seekl. The integer n gives the number of subregions (clusters) to examine. If w=1, H determines the size of these subregions, except for the kth element of the vector h, where H_k determines the size. The vector $h=(h_1,\ldots,h_k)$ is computed by the program as follows: $h_i=\min(H,c_i-b_i+1),\ i=1,\ldots,k-1,$ and $h_k=\min(H_k,c_k-b_k+1).$ If w>1, ??????

C: The program will retain C lists (or categories) of generators, according to the specifications given below. One must have $1 \le C \le \texttt{MaxCat}$.

$$NbGen(1)$$
 $MinMerit(1)$ $MaxMerit(1)$ d_1 t_{11} \cdots t_{1,d_1}

:

NbGen(C) MinMerit(C) MaxMerit(C) d_C t_{C1} \cdots t_{C,d_C}

Integers which must satisfy the constraints:

$$\begin{split} 0 & \leq NbGen(i) \leq \texttt{MaxNbGen}, \\ 0.0 & \leq MinMerit(c) \leq MaxMerit(c) \leq 1.0 & \text{for all } c, \\ MinMerit(c) & \leq MaxMerit(c-1) & \text{for } c > 1, \\ d_1 & \leq \cdots \leq d_C, \\ \texttt{BMaxDim} & \geq t_{c1} \geq \cdots \geq t_{cd_c} \geq d_c & \text{for all } c, \end{split}$$

where BMaxDim is defined in the module CONFIG.

There will be NbGen(c) generators in the cth list. The real numbers MinMerit(c) and MaxMerit(c) represent the minimal and maximal values of the figure of merit to keep a generator in the cth list. That is, only the generators that satisfy

$$MinMerit(c) \le \sigma \le MaxMerit(c)$$
 (27)

are considered for category c and for the categories c' > c. Because of this, MinMerit(c) must be nondecreasing in c, because the lower bound for category c also apply categories c' > c. As soon as a generator does not satisfy the constraint (27) in a given dimension for a given category c, it is discarded and no more time is spent to test it for c' > c. When looking for good generators, one normally sets MaxMerit(c) to 1.0 for each c.

For category c, the test (Beyer, spectral, ..., depending on the criterion) is performed in dimensions kw + 1 to t_{c1} for the vectors of successive values, the pairs (u_1, u_j) are tested for $1 < j \le t_{c2}$, the triples (u_1, u_j, u_ℓ) are tested for $1 < j < \ell \le t_{c3}$, and so on. If lacunary indices are specified in the field LaGroupSizes, all of this is applied to the vectors obtained after taking the lacunary indices, and the test for successive values starts in 2 dimensions instead of kw + 1. To minimize (instead of maximizing) the criterion within a given category c, place a negative sign in front of the value of d_c in the data file. The program will then retain the worst instead of the best generators with respect to the category c.

Criterion \(\lambda Invert \rangle \) \(\lambda Norm \rangle : \) Specifies the merit criterion for ranking the generators for each category. The field \(Invert \) can be either \(Invert \) or left blank. In the former case, the value of the criterion is replaced by its multiplicative inverse in the results. The admissible values of \(Criterion \) are:

Beyer means that the criterion is Q_T . The program will retain the generators with the largest (or smallest) Q_T in each category.

Spectral means that the criterion is M_T . The program will retain the generators with the largest values (or smallest) M_T in each category.

SpectralP is similar to Spectral, except that it is based on the shortest vector in the *primal* lattice.

SpectralL1 is similar to Spectral, except that the length of the (dual) vectors are measured with the L_1 norm, minus 1. The length of the shortest dual vector is then an upper bound on the minimal number of hyperplanes that cover all the points ([9] and [21], Exercises 3.3.4-15 and 16).

Palpha Alpha means that the criterion is P_{α} , with the value of α specified just after the keyword Palpha. Specialized (much faster) implementations have been made for $\alpha = 2, 4, 6, 8$.

If Criterion is Spectral or SpectralP, then Norm must appear and it indicates which type of normalization is used in the definition of S_t . The admissible values are

Hermite means that we use Hermite's bound. In this case, S_t is computed only up to dimension 8 and the criterion is $M_{\min(T,8)}$. This is because for t > 8, d_t^* is unknown, so M_t cannot be computed.

- Laminated means that we use for d_t^* the value of d_t that corresponds to the laminated lattice in dimension t. The criterion is then $M_{\min(T,48)}$ (the programs knows this d_t^* only for $t \leq 48$).
- Rogers means that d_t^* is obtained from Rogers' bound. The criterion is then $M_{\min(T,48)}$.
- If *Criterion* is Palpha, the field *Norm* must also appear. The admissible values for Palpha are:
- Weights followed on the next line by positive real numbers β_0, \ldots, β_t where $t = t_{C,1}$. This means that the criterion will be \tilde{P}_{α} defined in (28). In this case, α must be even. The β_i 's are the weights given to the different dimensions in the weighted version of P_{α} .
- LatticeInfo: Indicates which figures of merit we want to compute and print. The possibilities are the same as for the criterion, but we can compute and print more than one. It suffices to write more than one keywords on this line. Note that q_t typically requires much more time to compute than d_t .
 - Beyer: Prints the values of q_t up to dimension T.
 - Spectral: Prints the values of d_t up to dimension T and S_t for $t \leq \min(T, T^*)$, where $T^* = 8$ if Norm = Hermite and $T^* = 48$ otherwise.
 - SpectralP is similar to Spectral, except that it is based on the shortest vector in the *primal* lattice.
 - SpectralL1 is similar to Spectral, except that the length of the (dual) vectors are measured with the L_1 norm, minus 1. The normalization is based on Minkowski's bound ([12], p. 618).
 - Palpha Alpha: prints P_{α} with the value of α specified.
- Lattice Type: Indicates whether to analyze the lattice generated by all possible states, or a sublattice generated by the set of recurrent states or by a subcycle of the generator. The admissible values are (Full, Recurrent, Orbit, PrimePower).
 - Full: The complete lattice, generated by all possible initial states, will be analyzed.
 - Recurrent: If the (combined) generator has transient states, then the lattice analyzed will be the sublattice generated by the set of recurrent states.
 - Orbit: The grid generated by the (forward) orbit of a state of the (combined) generator is analyzed. This state is specified as follows. On the following J lines, the initial state for each component must be given. This is an integer vector with a number of components equal to the order of the component.
 - PrimePower: In the case where some component is an MLCG whose modulus is a power of a prime p, then the states visited over a single orbit (subcycle) of that component generate a sublattice (when $a \equiv 1 \pmod{p}$) or belong to the union of p-1 sublattices (otherwise). If LatticeType takes this value, if a component is an MLCG (k=1), and if the modulus of that MLCG is given in the data file in the form (b): (x y z) with z=0 and x prime, then what is analyzed is one of those sublattices. This is done by dividing the modulus by the appropriate power of p, as described in [29]. For example, if p=2 and p=1 and p=1 and p=1 are the modulus is divided by 4 as in [11, 20].

- LaGroupSizes, Spacing: These data fields are positive integers, used to introduce lacunary indices. If the respective values are s and d, then we will analyze the lattice structure of vectors of the form $(u_{i+1}, \ldots, u_{i+s}, u_{i+d+1}, \ldots, u_{i+d+s}, u_{i+2d+1}, \ldots, u_{i+2d+s}, \ldots)$, formed by groups of s successive values, taken d values apart. To analyze vectors of successive values (as usual), take s = d = 1 or s larger or equal to MaxDim. To analyze lacunary indices that are not evenly spaced, put s = -t where t = MaxDim and then, on the t lines that follow, give the t lacunary indices i_1, \ldots, i_t , which are to be interpreted as in Section 1.4.
- VerifyBB: Indicates whether or not the results of the branch-and-bound procedures will be verified with formal error bounds on the numerical computational errors. The verification (if any) is performed using either REDBAS2 or REDBAS3. When such a verification is not performed, the results are not formally guaranteed, but computations are performed an order of magnitude faster. The possible values are:
 - VerifyAll2: Performs the verification for all the generators examined, using REDBAS2.
 - VerifyRetained2: Performs the verification only for the *NbGen* "best" generators retained, using REDBAS2.
 - VerifyAll3: Performs the verification for all the generators examined, using REDBAS3.
 - VerifyRetained3: Performs the verification only for the *NbGen* "best" generators retained, using REDBAS3.
 - NoVerify: Performs no verification at all.
- MaxNodesBB: An integer giving the maximum number of nodes to be examined in any given branch-and-bound procedure when computing d_t or q_t . When that value is exceeded, the branch-and-bound is stopped and the generator is rejected. The number of generators rejected for that reason is given in the results. A small value of MaxNodesBB will make the program run faster (sometimes much faster), permitting to examine more generators, but will increase the chances of rejecting good generators.
- TimeLimit: A real number giving the maximal CPU time, in hours, given to the program for performing its search. When this time-limit expires, the partial results are printed, with a message. For a random search, the number of subregions printed includes the last region searched (whose search may not be finished).
- S1, S2: Those integers are the seeds of the generator used during the search, if necessary; e.g., to generate the α_i 's. Before starting the search, the program calls SetSeed(S1, S2) form the module SUPRAND of SENTIERS and the module RAND of SIMOD. To perform a different random search in a region already studied, just change these seeds. One must have $1 \le S1 \le 2147483562$ and $1 \le S2 \le 2147483398$.
- ResultForm: Selects in which form the results will be given. The possible values are (Terminal, RES, GEN, RESGEN). Lowercases are also allowed.
 - Terminal indicates that the results will appear only on the terminal screen.
 - RES says that the results will be in a file with the same name as the data file, but with extension ".res".

GEN says that the retained generators will be listed in a file with the same name as the data file, with extension ".gen". This file can then be taken as input to the same program, for example to perform a second pass with a more stringent criterion or to compute higher dimensional lattice "measures" for the retained generators.

RESGEN means that the results will be in a ".res" file and the retained generators will be listed in a ".gen" file, as with ${\tt RES}$ and ${\tt GEN}$ above.

lats

This is the same program as lat1, except that multipliers and bases are represented using the type SuperInteger. (Modules MULTSI and BASISSI are used.) Therefore, it can deal with larger values of m and a_i 's.

latsr

Same as lat1, except that the multipliers are represented as SuperInteger's. (Modules MULTSI and BASISLR are used.)

seeks

Same as seekl, except that the multipliers and bases and represented as SuperInteger's. (Modules MULTSI and BASISSI are used.)

seeksr

Same program as seekl, except that multipliers are represented as SuperInteger's. (Modules MULTSI and BASISLR are used.) It can deal with larger values of m and a_i 's than seekl, but the computations are less precise than with seeks.

streams

This program takes as input a data file in the same format as lats, with an additional line at the end that contains 3 positive integers w_{\min} , w_{\max} , and s_{\max} . The program ignores the values of LaGroupSizes and Spacings in the data file. It partitions the period length of the given generator in streams of length 2^w , for $w = w_{\min}, \ldots, w_{\max}$. For each w and for $s = 1, \ldots, s_{\max}$, the program analyzes the lattice structure of the vectors of the form $(u_{i+1}, \ldots, u_{i+s}, u_{i+w+1}, \ldots, u_{i+w+s}, u_{i+2w+1}, \ldots, u_{i+2w+s}, \ldots)$, formed by groups of s successive values, taken w values apart. The analysis is performed in the same way as in lats. For each w, the program also prints the worst value of the figure of merit over all values of s. These results can be used to select a specific value of w for splitting the generator's cycle into streams. All the computations are done using the SI SI representation.

menumrg

This is an interactive program to build, manipulate, compare, and reduce lattice bases associated with LCGs or MRGs. It uses the "SI SI" representation. The main purpose is to examine interactively what happens to a basis when different operations are performed on its vectors. This could be useful for "debugging" or to deal with special classes of bases for which the standardized procedures may not work very well. A variant of this module has been used, for instance, to obtain the numerical results given in [4, 39]. In those cases, the shortest vectors and reduced bases were computed in (partly) "manual" mode.

Two bases B1 and B2 and one vector Ve are created initially (automatically) and available to the user. All along, B1 and B2 will be bases of the same lattice. The program performs different operations, classified according to which of those three objects they involve: (a) the operations which affect only B1; (b) those affecting B1 and B2; (c) and those involving B1 and Ve. All those operations are available from a menu (and some submenus), as shown in Figure 10. We now briefly explain the different menu options.

```
Operations on B1:
  1. Building MRG basis
 2. Reading/Writing
  3. Duality verification
  4. Dualizing
  5. Square lengths
  6. Sorting
  7. Pre-reduction
  8. Shortest vector/Minkowski reduction
  9. Shortest/Minkowski verification
Operations involving B1 and B2:
  10. Copy B1 in B2
  11. Permute B1 and B2
  12. Equivalence of B1 and B2
  13. Relative coordinates
  14. Lexicographic order
Operations involving B1 and Ve :
  15. Vector construction
  16. Relative coordinates
  17. Insertion of Ve in B1
```

Figure 10: Main menu for the program menumrg.

Operations on B1:

- 1. Building MRG basis: Asks the user for a modulus, order, multiplier(s), and dimensions, then constructs the appropriate lattice basis in B1.
- 2. Reading/Writing: Read/write the basis B1 from/to a file or the terminal.

- 3. Duality verification: Verifies whether the dual basis is "correct" by computing the appropriate scalar products.
- **4.** Dualizing: Interchange the primal/dual bases.
- 5. Square lengths: Compute the squared vector lengths. The values can be displayed either in full (large integers) or in scientific notation.
- **6.** Sorting: Sorts the vectors of B1 by increasing length.
- 7. Pre-reduction: Performs "pairwise" prereductions T and T^* of [9] in various combinations or orders. Can also ask for a given number of pre-reductions.
- 8. Shortest vector/Minkowski reduction: Computes the shortest vector in the lattice, or a MRLB, using the module REDBAS (does not compute error bounds).
- 9. Shortest/Minkowski verification: Verifies whether the first vector of B1 is really a shortest vector, or whether the current basis is really a MRLB, by performing the branch-and-bound with error bounds (using either REDBAS2 or REDBAS3). An option is also available to compute the squared distance between each vector of B1 and the subspace generated by all the other vectors, and to select the vectors for which that distance is smaller than the length of the (current) shortest vector in B1.

Operations involving B1 and B2:

- 10. Copy B1 onto B2: Copies the basis B1 onto B2.
- 11. Permute B1 and B2: Permutes B1 and B2.
- 12. Equivalence of B1 and B2: Tells whether or not B1 and B2 generate the same lattice. Assumes that the dual basis is "updated".
- 13. Relative coordinates: Gives the relative coordinates of a vector of B1 relative to the basis B2.
- 14. Lexicographic order: Displays the squared lengths of the vectors of B1 and B2 in lexicographic order. Assumes that the two bases are already sorted.

Operations involving B1 and Ve:

- 15. Vector construction: Permits one to either initialize Ve to zero; add to Ve a multiple of a vector of B1; increase the dimension of Ve by one (the new coordinate is zero); shift the coordinates of Ve to the right by one (provided that the last coordinate is zero); or perform a linear combination of iterates of the latter shifting operations (as in [4]).
- 16. Relative coordinates: Computes the coordinates of Ve relative to B1.
- 17. Insertion of Ve in B1: Inserts Ve into the basis B1, provided that Ve belongs to the lattice generated by B1 and is primitive.

APPENDIX B

Intermediate-Level Modules

LATMRG

The files LATMRG.h and LATMRG.c exist uniquely to permit one to use LatMRG directly from a C program. For this, one must include the directive

```
#include "LATMRG.h"
at the beginning of the file and then add

LATMRG_BEGIN (argc, argv);
as a first instruction in the fonction
int main(int argc, char **argv);

To use functions from mylib, simod, and sentiers, one must include the header files

#include "MYLIB.h"
#include "SIMOD.h"
#include "SENTIERS.h"
```

One can consult the appropriate *.h header files in latmrg/xds to see the prototypes for the external C functions.

```
DEFINITION MODULE ["C"] LATMRG;
PROCEDURE LATMRG_BEGIN();
END LATMRG.
```

palpha

Le $P_{\alpha}(s)$ est une mesure de la qualité d'intégration d'une règle de treillis. D'une manière générale, une règle de treillis permet d'approximer l'intégrale de f, une fonction, sur le cube unitaire de dimension s. f doit être lisse et périodique par rapport à $x \in \mathbf{R}$.

La formule générale du $P_{\alpha}(s)$ pour α entier et pair est

$$P_{\alpha}(s) = -1 + 1/m \sum_{i=0}^{m-2} \prod_{j=0}^{s-1} \left[1 - \frac{(-1)^{\alpha/2} (2\pi)^{\alpha}}{\alpha!} B_{\alpha}(x_{i+j}) \right]$$
 (28)

où les $B_{\alpha}(x)$ sont les polynômes de Bernoulli. x_{i+j} est le $i+j^e$ nombre généré et se situe entre 0 et 1. Les premiers polynômes de Bernoulli sont

$$B_0(x) = 1$$
, $B_1(x) = x - 1/2$, $B_2(x) = x^3 - x^2 + 1/6$, $B_3(x) = x^3 - (3/2)x^2 + (1/2)x$, $B_4(x) = x^4 - 2x^2 + x - 1/30$

Les $B_{\alpha}(x)$ se calculent en utilisant l'extension de la série suivante:

$$\frac{te^{xt}}{e^t - 1} = \sum_{s=0}^{\infty} B_s \frac{t^s}{s!}$$

On peut ajouter un poids à chacune des dimensions s, pour des α pairs. La formule du $P_{\alpha}(s)$ devient:

$$P_{2\alpha}(s) = \beta_0 \left\{ -1 + 1/m \sum_{i=0}^{m-2} \prod_{j=0}^{s-1} \left[1 - \frac{\left(-(2\pi\beta_{j+1})^2 \right)^{\alpha}}{2\alpha!} B_{2\alpha}(x_{i+j}) \right] \right\}$$

Le $B_{\alpha}(s)$, à ne pas confondre avec le $B_{\alpha}(x)$, est une mesure indiquant qu'il existe au moins un $P_{\alpha}(s) \leq B_{\alpha}(s)$. D'une manière générale, on peut le voir comme une borne supérieure valide en présence des conditions suivantes: $m > e^{\alpha s/(\alpha-1)}$ et premier, $s \geq 2$ et $\alpha > 1$. Pour plus de détails consulter le théorème 4.4, p.83 du livre de Sloan et Joe. Il se calcule ainsi:

$$B_{\alpha}(s) = \left(\frac{e}{s}\right)^{\alpha s} \frac{(2\ln m + s)^{\alpha s}}{m^{\alpha}}$$

Le module PALPHA

Module servant de support aux programmes PAl, BAl et Coeff. Ils permettent respectivement de trouver le P_{α} ou le B_{α} d'un générateur ou enfin de trouver des bons coefficients pour un générateur en utilisant le P_{α} comme discriminant.

palpha

Ce programme permet de calculer le P_{α} pour un générateur et un α donné. Tout dépendant du α la fonction de calcul changera. Les données suivantes doivent être placées dans un fichier avec l'extension ".dat" selon le format de la figure 1. Les résultats seront placés dans un fichier avec l'extension ".res".

balpha

Permet de calculer le B_{α} d'un générateur. Pour l'instant seulement le cas avec $\alpha=2$ est implémenté. Le format du fichier est le même que pour le programme PAl. Les données devront être placées dans un fichier avec l'extension ".dat" et les résultats se trouveront dans le fichier avec le même préfixe, cette fois avec l'extension ".res".

Le format du fichier d'entrée pour PAl ou BAl

```
LCG
                        SorteGenerateur
PAl ou BAl
                        Type de calcul
251
                        m modulo
true
                        modulo premier
33
                        a multiplicateur
2
                        mindim
4
                        maxdim
2
                        saut
                        alpha
false
                        VerifBooleen
                        seed
1.0 2.0 3.0 1.0 1.0
                        Beta(0),...,Beta(MaxDim)
```

Figure 1 : Format du fichier pour PAl ou BAl

Type de calcul: Permet de déterminer le type de calcul à effectuer.

Modulo: le modulo du générateur en base 10, soit un nombre premier ou une puissance de 2. Ce nombre doit être inférieur à 3.03E09 ou 2^{31} .

Modulo premier: Booléen indiquant si le modulo utilisé est un nombre premier.

Multiplicateur: le multiplicateur du générateur en base 10. Il doit être inférieur au modulo. Ou un intervalle dans le cas de la recherche de coefficient. La recherche permettra de trouver le meilleur coefficient dans cet intervalle en fonction du P_{α} .

Mindim: Entier donnant la borne inférieur sur le s (la dimension) dans le calcul à effectuer.

Maxdim: Entier donnant la borne supérieur sur le s (la dimension) dans le calcul à effectuer.

Saut: Entier déterminant le saut à effectuer entre les dimensions.

alpha: Entier pair, en général de 2 à 10.

VerifBooleen: Si true alors on vérifira si la période est maximale, mettre à false si aucune vérification n'est nécessaire. Dans le cas de la recherche de coefficient, si true alors seulement les générateurs à période maximale seront considérés, si false alors le P_{α} de tous les générateurs sera évalué. Si par contre le modulo n'est pas un nombre premier alors peu importe la valeur entrée à VerifBooleen, nous allons effectuer une recherche sur l'ensemble des coefficients.

Seed: Entier inférieur au modulo qui servira de germe dans le générateur.

Beta: Nombres réels permettant de donner un poids à chacune des dimensions. Il faut entrer dans le fichier une valeur pour $\beta(0), ..., \beta(MaxDim)$.

LATIO

This module contains several tools for input/output, for performing generator searches, for managing and storing lists of generators, and the like. It contains the actual implementations of the high-level "seek" and "lat" programs. The procedures here use most of the other lower-level and intermediate-level modules. All the Read... procedures read the data in the format explained in the documentation of the seekl program.

The searches for lists of (good or bad) generators are performed by categories, as explained in the documentation of the seekl program. The set of dimensions for which the lattice structure is examined is partitioned into a certain number of intervals (one or more), also called *categories*. We give bounds on the accepted values of the figure of merit for each category and, for any given category c, we consider only those generators that satisfy the bounds for all the categories less or equal to c. Then we retain a list of generators with the best or worst figures of merit for each category.

```
DEFINITION MODULE LATIO;
               IMPORT SuperInteger;
FROM SUPINT
FROM SUPFACT
               IMPORT Factors;
               IMPORT BDim, OutputType, MaxJ, MaxCat, Indexj, MaxNbGen;
FROM CONFIG
               IMPORT MScal, MVect;
FROM MULT
FROM NORM
               IMPORT CriterionType;
FROM REDBAS
               IMPORT VerifyType;
IMPORT BASISLR;
TYPE
                = (MRG, MWC);
   GenerType
     Type of generator that can be considered.
                = (NoCond, AppFact, MaxBits);
     Type of condition on the multipliers.
   VerifType
                = (VerifyAll2, VerifyRetained2,
                    VerifyAll3, VerifyRetained3, NoVerify);
     Type of verification that can be performed on the results (i.e., type of computational method).
   Poly
                = POINTER TO InfoPoly;
   InfoPoly
                = RECORD
                : MVect;
      NextPoly : Poly
      END;
     Elements to store a linked list of polynomials.
                = POINTER TO InfoRes;
   Resultats
   InfoRes
                = RECORD
      RD2, RS2, RQ2 : BASISLR.BVect;
      DimD2, DimQ2 : BDim
```

Type of record used as a field of the record type InfoGen, to store detailed results for a given generator.

It contains the squared values of the d_t , S_t , and q_t , and the maximal dimensions DimD2 and DimQ2 for which d_t and q_t , respectively, have been computed.

```
Generateur = POINTER TO InfoGen;
InfoGen = RECORD
Maj : ARRAY Indexj OF MVect;
a : MVect;
DimMerit : BDim;
Merit : LONGREAL;
Res : Resultats;
NextGen : Generateur
END;
```

Type of record used to store a linked list of generators. Used to store the generators that are kept in each category. The coefficients $a_{j,i}$ of the components are in Maj whereas those of the combined generator are in a. DimMerit is the dimension where the minimum is attained for the figure of merit (for the given category) and Merit gives the value of this figure of merit. Res is a pointer to the more detailed results and NextGen is a pointer to the next generator in the list.

```
ToZone = POINTER TO Zone;
Zone = RECORD
  No : INTEGER;
Binf, Bsup : SuperInteger;
p : LONGREAL;
PetiteDiff : BOOLEAN;
BsupMsH : SuperInteger;
Mq, MBsup : MScal;
NextZone : ToZone;
END;
```

Type of record used to store the research zones. No is the number of the zone, which is in $\{0,1,2,3\}$. Binf and Bsup are the lower and upper bounds defining the zone. P is the fraction of the acceptable values of a lying in this zone (this is used for the random searches). PetiteDiff is TRUE iff Bsup - Binf \leq H (or Hk), and when it is TRUE, BsupMsH is equal to Bsup +1-H (or Hk). This is also used for random searches. The variables Mq and MBsup are used in ExamAllZones.

```
ToRegion = POINTER TO Region;
Region = RECORD
   No : INTEGER;
Binf, Bsup : MScal;
Mq : MScal
END;
```

Type of record used to store the regions that are to be searched. No is the zone number where this region is (in $\{0,1,2,3\}$). Binf and Bsup are the lower and upper bounds defining the region. The variable Mq is used in ExamRegion.

```
PROCEDURE TimeOver (): BOOLEAN;
```

Returns TRUE if and only if the cpu time limit has been reached.

```
PROCEDURE CreateGenerateur (VAR G : Generateur);
```

Creates a record for a generator G and initializes its fields.

```
PROCEDURE CreateZone (VAR Z : ToZone);
```

Creates a record for a zone Z and initializes its fields.

PROCEDURE CreateRegion (VAR R : ToRegion);

Creates a record for a region R and initializes its fields.

PROCEDURE LireFact (VAR L : Factors; NomFch : ARRAY OF CHAR);

Reads a list of factors in the file NomFich and places them in the list L. Assumes that the factors in the file are written according to the format used by Ecrirefact.

PROCEDURE EcrireFact (L : Factors; NomFch : ARRAY OF CHAR);

Writes the factors of the list L to the file NomFich. It this file exists, it is rewritten. The factors can be read back later by LireFact.

PROCEDURE Readm (j : Indexj);

Reads the modulo m_j for the component j. Initializes some constants that depend on it.

PROCEDURE ReadOnea (aa : SuperInteger);

Reads one multiplier $a_{j,i}$ or one bound $b_{j,i}$ or $c_{j,i}$ in the format described in seekl.

PROCEDURE ReadReadGen;

Reads a boolean indicating if the generators to be tested should be taken from a '.gen' file, and if true, also reads the name of the file, without the .gen extension.

PROCEDURE ReadTypeGen (j : Indexj);

Reads the type of generator to be considered, MRG or MWC, for component j.

PROCEDURE ReadOrder (j : Indexj);

Reads the order k_i of the recurrence for component j.

PROCEDURE ReadPerMax (j : Indexj);

Reads a boolean indicating if component j should have maximal period. The muliplier m_j must have been read in the '3 numbers' format by readmj, otherwise this boolean is reset to FALSE.

PROCEDURE ReadImplemCond (j : Indexj);

Reads the condition that we impose on the coefficients $a_{j,i}$ for the component j.

PROCEDURE ReadFactmr (j : Indexj);

Reads what to do about the factorizations of $m_j - 1$ and $r_j = (m_j^{k_j} - 1)/(m_j - 1)$, for the component j.

PROCEDURE Reada (j : Indexj);

Reads the k_j multipliers $a_{j,1}, \ldots, a_{j,k_j}$ for component j.

PROCEDURE Readbc (j : Indexj);

Reads the $2k_j$ bounds $b_{j,1}, c_{j,1}, \ldots, b_{j,k_j}, c_{j,k_j}$ on the multipliers for component j.

PROCEDURE ReadSearchMethod (j : Indexj);

Reads the method of search, exhaustive or random, for the polynomials for component j. If the method is Random, the it reads also the number of regions and their sizes.

PROCEDURE ReadMRGComponent (j : Indexj);

Reads all the parameters related to the component j, by calling the appropriate 'Read...' procedures above. Also creates the required data structures for this component.

PROCEDURE ReadMinMaxDim;

Reads the minimal and maximal numbers of dimensions in which the test is to be applied, the number of categories, and the boundaries of these categories. The format is slightly different for the 'seek' and 'lat' programs.

PROCEDURE ReadMinMaxMerit;

Reads the minimum and maximum acceptable values for the figure of merit for each category of dimensions.

PROCEDURE ReadNbGen;

Reads the number of generators that we want to retain in each category.

PROCEDURE ReadCriterion;

Reads the selection criterion (figure of merit).

PROCEDURE ReadLatInfo;

Reads what lattice information we want to be printed in the results.

PROCEDURE ReadLatType;

Reads which type of lattice we want to analyze: That generated by the recurrent states only, or that generated by a single orbit, or that generated by the longest cycle of a generator with prime power modulus, or the full lattice generated by the union of all the orbits. In the case of <code>Orbit</code>, this procedure also reads the initial state and initializes some additional data structures.

PROCEDURE ReadLaIndices;

Reads the indices (lacunary or successive) that are to be considered.

PROCEDURE ReadVerifyBB;

Reads the verification level that we want to use.

PROCEDURE ReadMaxNodesBB;

Reads the maximum number of nodes that will be allowed in the branch-and-bound tree. When that number is exceeded, the branch-and-bound procedure will stop.

PROCEDURE ReadTimeLimit;

Reads the cpu time limit that is allowed for a search. When that limit is exceeded, the search procedure stops and reports what it has found so far.

PROCEDURE ReadSeeds;

Reads the seeds that are used for the random number generator of SENTIERS. This generator is used for the random searches.

PROCEDURE ReadResultForm;

Reads the form of the output (on the terminal, in a .gen file, in a .res file, in a .tex file).

PROCEDURE Computem;

Computes the order and the modulus m for the combined generator, given those of the components. Computes also the period lengths of the components and of the combination.

PROCEDURE Computea;

Computes the vector of multipliers a for the combined generators, given the parameters of the components. Assumes that the moduli of the components are all prime. Initializes the vectors Maj and a.

PROCEDURE SaisieDonnees;

Calls the different low-level procedures to read the data from the data file, in the format appropriate for the programs latl and seekl. Also creates some of the data structures (e.g., SuperInteger's) that are required.

PROCEDURE ReadGenFile;

Reads a set of generators from the file 'xxx.gen', assuming that the data has been read from 'xxx.dat'.

PROCEDURE PerMaxPowPrime (j : Indexj) : BOOLEAN;

Assumes that m_j is a power of a prime p, that $k_j = 1$, and that the recurrence is homogeneous. Returns TRUE iff the maximal period conditions are satisfied for that case for component j.

PROCEDURE Reducemj (VAR a : MVect);

Reduces m_j and reinitializes the module MRG accordingly in the case where the modulus is a power of a prime and where LatType = PrimePower. Called by testGen.

PROCEDURE InitZones (j, i : INTEGER);

Initializes the research zones for the multiplier a_i of the component j. In the case of a random search, this procedure also creates the region for (j,i). Called by SetupGenSeek.

PROCEDURE ChoisirBornes (j : Indexj);

This procedure is called by SeekGen in the case of a random search. It chooses a region at random and initializes its boundaries. This region will then be searched completely.

PROCEDURE TestGen

```
( VAR a : MVect;
  T : CriterionType;
  VerifyBB : VerifyType;
  Out : OutputType
);
```

Tests the (combined) generator with multiplier (vector) a.

PROCEDURE ConserverGen (C : INTEGER; tMerit2 : BDim);

Inserts the most recently tested generator into the list for the categoty Cat. The value tMerit2 indicates the dimension where the worst-case is attained for the figure of merit. This procedure is called by VerifyCategories.

PROCEDURE VerifyCategories (VAR Me2 : BASISLR.BVect);

Verifies if the most recently tested generator can be included in any of the lists corresponding to the different categories. If so, includes it in the appropriate lists. The vector Me2 is either Q2 or S2, depending on the figure of merit that is used.

PROCEDURE ExamAllZones (j, i : INTEGER);

This procedure is used in the "exhaustive search" case. When J > 1, it collects primitive polynomials for the given j. When J = 1, it tests all generators in the region. The initial call should be with i equal to the degree of the polynomials for component j. Then, the procedure calls itself recursively for smaller i.

PROCEDURE ExamRegion (j, i : INTEGER);

Similar to ExamAllZones, but used for the "Random search" case.

PROCEDURE ExamCombPoly (jj : Indexj);

Used only when J>1. Examines all combinations of the primitive polynomials found by ExamRegion or ExamAllZones.

PROCEDURE ExamCurrenta;

Tests the generator that corresponds to the current value of the multiplier (vector) a, and adds it to the list(s) if it is competitive. Called only by TestGenFromFile.

PROCEDURE TestGenFromFile;

Examines all the generators from a .gen file, which is assumed to be the current input file.

PROCEDURE CalculNbreGen (j : Indexj);

Computes the total number of simple generators (i.e., polynomials) examined, for the component j, and puts the result in TotGen [j].

PROCEDURE CalculerResteInfo;

After the search has been completed, computes all the remaining required information on the retained generators. Computes the d_t or the q_t when required and not already done. Redo the computations with error bounds if requested.

PROCEDURE PrintErrBounds (T : INTEGER);

Computes and prints the bounds on the Euclidean distances between the points produced by a L'Ecuyerstyle combined MRG and the corresponding points produced by the associated MRG, in dimensions 2 to T. This is used only when J > 1.

PROCEDURE EcrisGen (G : Generateur; Cat : INTEGER);

Writes the parameters and the results relative to a retained generator G, in category Cat. Called by WriteSeekRes.

PROCEDURE WriteLatHead;

Writes a heading for the results of a lattice test. Called by LatGen.

PROCEDURE WriteLatHeadTex;

Writes a heading for the results of a lattice test in LATEX form. Called by LatGen.

PROCEDURE WriteDataComponent (j : Indexj);

Write the statistical data relative to component j.

PROCEDURE WriteStatComponent (j : Indexj);

Writes the statistics on the searches for primitive (or examined) polynomials for the component j. Called by WriteSeekRes.

PROCEDURE WriteTabBest (1 : LONGINT; G : Generateur);

Prints a one-line summary of the figures of merit in each interval, for best generator retained in category (i.e., interval) number 1.

PROCEDURE WriteSeekHead;

Writes, in the current output file, the heading and the data for a search by the SeekGen procedure. Writes also the factorizations in the files if this was requested.

PROCEDURE WriteSeekRes;

Writes the results of a search in the current output file, then closes it.

PROCEDURE WriteSeekGen;

Writes in a .gen file the generators found in a search. If the data was read in xxx.dat, then this procedure will open the file xxx.gen and write in it.

PROCEDURE SetupSeekGen;

Called by SetUp. Performs initializations for the searches of generators. Creates the ordered lists to store the 'best' NbGen [C] generators in each category C. Initializes the bounds on the figures of merit in each dimension. Initializes the polynomial lists (to empty) and the search zones.

PROCEDURE Setup;

Obtains and opens data file, reads data and performs initializations. Initializes REDBAS and MRG. This procedure is called by SeekGen and LatGen.

PROCEDURE LatGen;

Applies the required tests (for "lat" programs) and prints results.

PROCEDURE SeekGen;

Performs a seek for "good" generators (implements "seek" programs).

PROCEDURE CalcLaIndicesStreams (s, w : LONGINT);

Calculates lacunary indices by groups of s spaced by 2^w

PROCEDURE LatGenStreams;

Applies the test for different values of w where a big generator is divided into smaller ones, which are separated by 2^w .

END LATIO.

MRG

This module offers tools to analyze simple or combined multiple recursive (linear congruential) generators (MRGs). One must first initialize the module with a given modulus, a given order, and a maximal dimension, by calling InitMRG. Each MRG will then be defined by a vector of multipliers a, where a[i] represents a_i and the MRG is defined by

$$x_n := (a_1 x_{n-1} + \dots + a_k x_{n-k}) \mod m.$$

One can then build the lattice basis associated to a vector of multipliers for a given dimension, or apply the spectral test, or the Beyer test, or both simultaneously, for all dimensions up to a specified limit. The multipliers and modulus can be represented as LONGINT or SuperInteger. This can be changed by the command select.

```
DEFINITION MODULE MRG;
```

```
FROM MULT
              IMPORT MScal, MVect;
              IMPORT BVect;
FROM BASIS
              IMPORT MDim, BDim, OutputType;
FROM CONFIG
FROM LATBASIS IMPORT Basis;
              IMPORT TestConfig;
FROM TESTLAT
FROM NORM
              IMPORT CriterionType, NormType, Normaliz;
              IMPORT VerifyType;
FROM REDBAS
FROM SUPINT
              IMPORT SuperInteger;
              IMPORT Factors;
FROM SUPFACT
IMPORT BASISLR, MULTLI, MULTSI;
TYPE
   MRGen = POINTER TO InfoMRG;
   InfoMRG = RECORD
      Bas
            : Basis;
                                         (* k = Order of the recurrence *)
      k
            : MDim;
            : MULTLI.MVect;
                                         (* Coefficients of the recurrence *)
      aLI
      aSI
            : MULTSI.MVect;
      END:
```

```
LatticeType = (Full, Recurrent, Orbit, PrimePower);
```

Indicates which type of lattice is analyzed: that generated by all possible states (Full), or by the set of recurrent states (Recurrent), or by a single forward orbit of the generator (Orbit) for the case where it has several cycles, or by a single orbit in the case where some component is an MLCG with modulus that is a power of a prime p (PrimePower). In the latter case, one must divide the modulus by an appropriate power of p, as described in [29], before calling a test procedure. When LatticeType = Orbit, the initial state must be specified in the array InSta (see below). See also the data field LatticeType for the program seekl.

VAR_

Bas : Basis;

Lattice basis built and used by the procedure Test. Can be recovered after calling Test.

Q2, D2, S2 : BASISLR.BVect;

Those vectors contain the squares of the Beyer quotients q_t , of the distances between hyperplanes d_t , and of the values of S_t , respectively, computed in the last call of Test or TestLa.

Mins2, Minq2 : BASISLR.BVect;

Gives the current minimal values of S_t and q_t for a generator to be considered, in each dimension. The module initializes these bounds to zero.

MaxAllDim : BOOLEAN;

TRUE if we are always looking for generators with the highest figures of merit, in all the dimensions. FALSE if we want to *minimize* the figure of merit in some set of dimensions (that is, in some interval or category).

TestCompleted : BOOLEAN;

TRUE if the last call to Test or TestLa has been successful, FALSE otherwise.

Lacunary : BOOLEAN;

When this variable is TRUE, the module treats lacunary indices; otherwise it assumes that the vectors are formed with successive indices.

LatType : LatticeType;

Indicates which lattice or sublattice is analyzed. See the data field *LatticeType* in seekl. However, in the case PrimePower, the modulus of each component must be divided appropriately *before* calling Test or TestLa; these test procedures assume that the modulus has already been ajusted (reduced).

DualLattice : BOOLEAN;

When TRUE, we seek short vectors in the *dual* lattice (e.g., to compute the distance between adjacent hyperplanes). When FALSE, we seek short vectors in the *primal* lattice. The default value is TRUE.

UsedNorm : NormType;

Which norm type is used to measure the length of the vectors. The default value is L2Norm. WARN-ING: For other norms, the implementation is only partial, and only Spectral is admitted for the type of test.

NormalG : Normaliz;

To normalize the length of the shortest vectors (See module NORM).

InvertCrit : BOOLEAN;

If TRUE, the value of the criterion S_t is *inverted* in the results, i.e., the criterion S_t becomes a number larger than 1, the *smaller* the better.

InSta : ARRAY MDim OF SuperInteger;

If LatType = Orbit then the user must specify a seed which will be stored in InSta.

PROCEDURE InitMRG (m : MScal; k : MDim; d : BDim);

From now on, this module will treat multiple recursive generators of order k with modulus m. Dimensions of bases cannot exceed d. (One can recall this procedure to change m, k, or d). This procedure calls MULT.MSetm.

PROCEDURE DeleteMRG (d : BDim);

Deallocates the memory allocated to the matrices of SuperIntegers VSI and WSI, and to the vectors of type BVect, xi, LacI and q, at a previous call to InitMRG. It also calls the procedure LATBASIS.DeleteBasis, because LATBASIS.InitBasis is called by InitMRG. Must be called only if InitMRG has been called previously.

```
PROCEDURE BuildBasis (B : Basis; VAR a : MVect; n : BDim);
```

Builds the basis directly in dimension n.

PROCEDURE IncDimBasis (B : Basis);

Increments by 1 the dimension of the basis.

PROCEDURE Test

Applies the test T (Beyer and/or Spectral) to the MRG generator corresponding to a, in dimensions FromDim to ToDim. The initial basis is built automatically, and during the procedure, the variable Bas will contain the current basis. VerifyBB indicates if the results must be verified in a second pass, with error bounds on the floating-point computations for the branch-and-bound. The parameter Out specifies the form of output produced. If a test fails, then the procedure stops and the variable TestCompleted is set to FALSE.

PROCEDURE TestCri

Does the same thing as Test, but two additional parameters r and n must be specified, which are the rank and the copy factor for copy-rules, and then the basis are modified accordingly. Must be used only if FromDim is larger than r. Not very useful in the context of LCG's, but it would have been complicated to write this procedure and the one it calls, CriSpectralTest(), in a separate module, because they use variables internally declared in MRG. The LCG corresponding to the rank 1 rule must have its modulo and multiplier modified before TestCri is called. THIS PROCEDURE IS NOT IMPLEMENTED.

PROCEDURE BuildLaBasis

```
(B : Basis; VAR a : MVect; VAR I : BVect; n, MaxDim : BDim);
```

Builds the (lacunary) basis directly in dimension n. One must indicate MaxDim and use IncDimLaBasis only for dimensions smaller than this. The vector I must contain the MaxDim lacunary indices.

```
PROCEDURE IncDimLaBasis (B : Basis);
```

Increments by 1 the dimension of the basis. The basis must have been initialized by InitLaBasis and the dimension of B must be less than MaxDim.

PROCEDURE TestLa

(VAR a : MVect; VAR I : BVect;

T : CriterionType;

FromDim, ToDim : BDim;

VerifyBB : VerifyType;
Out : OutputType);

Similar as Test, but with lacunary indices. The vector I must contain the ToDim lacunary indices.

PROCEDURE PerMax (VAR a : MVect; VAR ListmMS1, Listr : Factors) : BOOLEAN;

Checks if the generator corresponding to a has maximal period. If m is not prime then the procedures stops and TestCompleted is set to FALSE. ListmMS1 and Listr must contain the factors of m-1 and r, or NIL if the factors are unknown. (See MULT.SetFactors.)

END MRG.

TESTLAT

This module offers a procedure to test several projections of the lattice specified by a modulus and a set of generating vectors. Several categories of projections can be considered, with specific projections in each category. All these parameters are specified via InitTestConfig, stored in a TestConfig structure which is passed to the TestLattice procedure.

```
DEFINITION MODULE TESTLAT;
FROM BASIS
               IMPORT BVect;
FROM MULT
               IMPORT MScal, MVect;
               IMPORT MDim, BDim, DimProj, MCoord, Categ, OutputType;
FROM CONFIG
FROM NORM
               IMPORT CriterionType, Normaliz, NormType, GammaType;
FROM LATBASIS IMPORT Basis;
FROM REDBAS
               IMPORT VerifyType;
IMPORT BASISLR;
TYPE
   CoordSet = SET OF MCoord;
   TestConfig = POINTER TO InfoTestConfig;
   InfoTestConfig = RECORD
      m
                     : MScal;
        The modulus.
        Number of generating vectors (usually equal to the order of the linear recurrence).
```

NbCoord : MCoord;

Total number of coordinates that are considered.

Maxds : BDim; Maxdp : DimProj;

Maxds is the maximum dimension of the projections over successive coordinates. Maxdp is the maximum dimension of the projections over nonsuccessive coordinates. These are the values used for memory allocation in InitTestConfig.

```
NbCats, C
               : Categ;
```

Number of categories (or lists) that are considered. The variable C is initially set to NbCats by TestLattice, and is decreased when the generator is not good enough for the category currently considered.

: ARRAY Categ OF BDim; DimenProj

RangeProj ARRAY Categ OF ARRAY DimProj OF BDim;

ARRAY Categ OF BDim; DimRegLag

: ARRAY Categ OF ARRAY DimProj OF BDim; RangeRegLag

These arrays specify which projections are considered for each category. DimenProj[c] is the maximum number of dimensions for which the projections over non-successive and non-regular indices are considered. (E.g., if the value is 3, the pairs and triples are considered.) For j > 1

1, RangeProj[c,j] indicates the maximal value of i_j+1 that is considered for j-dimensional projections in category c, assuming that $i_1=0$. For j=1, it gives the maximum dimension for the successive dimensions, for category c. Non-successive indices that are regularly spaced, i.e., where $i_j=(j-1)s$ for some s, are also considered. For category c, DimRegLag[c] gives the maximum value of s and RangeRegLag[c,s] gives the maximum value of j (number of dimensions) that is considered for this s.

Mins2, Maxs2 : ARRAY Categ OF LONGREAL;

For each category c, gives the minimum and maximum value of the worst-case criterion within category c for a generator to be considered for category c and the categories above it. Whenever ValCrit[c] is outside the range [Mins2[c], Maxs2[c]], the corresponding generator need not be considered any longer for all the categories $c' \geq c$. It may still be considered, however, for the categories c' < c.

InvertL, InvertS : BOOLEAN;

Indicates if we want to print the multiplicative inverses of the length of the shortest vector and/or the figure of merit S2. For the spectral test with the Euclidean norm, for instance, if InvertL = TRUE, we obtain the distance between hyperplanes instead of the length of the shortest vector. Default values are FALSE.

Criterion : CriterionType;

Indicates which criterion is used.

Normal : Normaliz;

Normal specifies the normalization method used to compute S2.

Verify : VerifyType;

Indicates the level of verification (i.e., REDBAS2 or REDBAS3 is used).

Output : OutputType;

Indicates what kind of output is written during the test.

MasterGen : ARRAY MDim OF ARRAY MCoord OF MScal;

MasterGen contains an initial set of k generating vectors for all the NbCoord coordinates that are to be considered in the projections. The projections of these vectors, obtained by selecting the appropriate columns in MasterGen, together with additional vectors of the form (\ldots, m, \ldots) , are used to build the triangular bases in TBas.

TBas : Basis;

Contains a triangular version of the basis for the d coordinates that are currently under consideration. Used by the TestProjections procedure.

RBas : ARRAY DimProj OF Basis;

RBas[d] contains a reduced basis for the d coordinates that are currently under consideration. This is used by the TestProjections procedure, which goes back and forth in this array while exploring the tree of projections. RBas[0] is used for the lattices that correspond to successive coordinates.

L2, S2 : ARRAY DimProj OF BASISLR.BVect;

The vector L2 will contain the lengths of the shortest vectors raised to the power p in case of the spectral test with the \mathcal{L}_p norm. More precisely, L2[1,t] is the value for the lattice that corresponds to successive coordinates in t dimensions, whereas L2[d,t], for d > 1, is the worst value for all the d-dimensional projections over coordinate sets $I = \{i_1, \dots, i_d\}$ where $i_1 = 0$ and $i_d = t - 1$. In all cases, S2[d,t] will contain the corresponding normalized quantity, also raised to the power p, or the Beyer quotient in case of the Beyer test.

ValCrit : ARRAY Categ OF LONGREAL;

ValCrit[c] will contain the worst-case value of the figure of merit in S2[d,t] over the set of projections that are considered for category c.

```
OK : BOOLEAN;
```

Indicates if the last operation (e.g., call to TestLattice, SpectralTest, etc.) has been successful. END;

PROCEDURE CreateTestConfig (VAR T : TestConfig);

Creates the structure T. One must then call InitTestConfig to allocate memory for the elements of MasterGen, TBas, RBas, L2, and S2.

PROCEDURE DeleteTestConfig (VAR T : TestConfig);

Deletes the structure T, after deallocating the memory allocated to its fields by InitTestConfig.

PROCEDURE InitTestConfig

```
Norm : NormType;
( T : TestConfig;
 m : MScal;
                k : MDim;
                                 NbCoord : MCoord;
                dp : DimProj;
  ds : BDim;
                                 NbCats
                                         : Categ;
  gamma : GammaType;
                       beta : LONGREAL
);
```

Initializes the structure T. In the parameters, m represent the modulus, k the number of generating vectors, NbCoord the total number of coordinates to be considered, ds the maximum dimension of the projections over successive coordinates, dp the maximum dimension of the projections over nonsuccessive coordinates, and NbCats the number of categories. This procedure creates the elements of MasterGen[1..k, 1... NbCoord], L2, and S2, creates the bases TBas and RBas [0..d], initializes their sizes appropriately, their modulus to m, and their Norm field to Norm. The parameters gamma and beta are used to initialize T^.Normal by calling InitNormaliz.

PROCEDURE AddToBasis (T : TestConfig; d : BDim; Ind : CoordSet; n : BDim);

Assumes that MasterGen has been initialized to a proper set of generating vectors. Adds a vector to the basis TBas that corresponds to adding the jth coordinate of the generating vectors, and updates the dual.

```
PROCEDURE RemoveFromBasis (T : TestConfig; d : BDim; Ind : CoordSet; n : BDim);
```

Removes from the basis TBas the vector that corresponds to the jth coordinate, and updates the dual.

```
PROCEDURE TestLattice (T : TestConfig);
```

Applies the tests specified by T to the lattice whose set of generating vectors is in its field MasterGen.

END TESTLAT.

REDBAS

This module offers tools to reduce a basis in various ways, and to find a shortest vector in a lattice using pre-reductions and a branch-and-bound (BB) procedure. It also has a procedure to compute a Minkowski-reduced basis (this is much more expensive than finding a shortest vector). One must first call InitREDBAS before calling any other procedure in this module.

```
DEFINITION MODULE REDBAS;
```

```
IMPORT BASISLR;
FROM LATBASIS IMPORT Basis;
FROM CONFIG IMPORT BDim;
```

TYPE

```
VerifyType = (Verify0, Verify2, Verify3);
```

Type of verification performed by the tests: uses REDBAS, REDBAS2, or REDBAS3 for Verify0, Verify2, and Verify3, respectively.

VAR.

PreRedDieterSV, PreRedLLLSV, PreRedLLLRM : BOOLEAN;

These boolean variables indicate which type of pre-reduction is to be performed for ShortestVector (SV) and for ReductMinkowski (RM). Dieter means the pairwise pre-reduction as in the procedure PreRedDieter. LLL means the LLL reduction of Lenstra, Lenstra, and Lovász.

The variable PreRedDieterSV is originally set to TRUE and the 2 others are originally set to FALSE. These variables are reset automatically depending on the thresholds MinkLLL, ShortDiet, ShortLLL as explained below. Note that the LLL reduction is never performed when SISquares = TRUE.

ShortDiet : LONGINT;

Whenever the number of nodes in the BB tree exceeds the threshold ShortDiet, in the ShortestVector procedure, PreRedDieterSV is automatically set to TRUE for the next call; otherwise it is set to FALSE. The default value is 1000.

ShortLLL: LONGINT;

Whenever the number of nodes in the BB tree exceeds the threshold ShortLLL, in the ShortestVector procedure, PreRedLLLSV is automatically set to TRUE for the next call; otherwise it is set to FALSE. The default value is 1000.

MinkLLL : LONGINT;

Whenever the number of nodes in the BB tree exceeds MinkLLL in the ReductMinkowski procedure, PreRedLLLRM is automatically set to TRUE for the next call; otherwise it is set to FALSE. The default value is 500 000.

MaxPreRed : LONGINT;

Maximum number of transformations in the procedure PreRedDieter. After MaxPreRed successful transformations have been performed, the prereduction is stopped. The default value is 1000 000.

¹From Pierre: Reason?

MaxNodesBB : LONGINT;

The maximum number of nodes that we are ready to accept in the branch-and-bound (BB) tree when calling ShortestVector or ReductMinkowski. When this number is exceeded, the procedure aborts and returns FALSE. The default value is 10 000 000.

PROCEDURE InitREDBAS (MaxDim : BDim);

Initializes the internal variables of this module with a given upper dimension MaxDim for the bases, for memory allocation purposes. This MaxDim (saved in the internal variable CurMaxDim) should be at least as large as the dimension of any Basis B that this module has to work on (i.e., B^.Dim can never exceed CurMaxDim).

PROCEDURE DeleteREDBAS;

Deallocates the memory which was allocated when calling InitREDBAS for the last time. Must be called only if InitREDBAS has been called previously.

PROCEDURE GetMaxDim (): BDim;

Returns the current value of CurMaxDim.

PROCEDURE PairwiseRedPrimal (B : Basis; i, d : BDim);

Performs pairwise reductions. This procedure tries to reduce each basis vector with index larger than d, and distinct from i, by adding to it a multiple of the i-th vector. Always use the Euclidean norm.

PROCEDURE PairwiseRedDual (B : Basis; i : BDim);

Performs pairwise reductions, trying to reduce every other vector of the dual basis by adding multiples of the i-th vector. That may change the i-th vector in the primal basis. Each such dual reduction is actually performed only if that does not increase the length of vector i in the primal basis. Always use the Euclidean norm.

PROCEDURE PreRedDieter (B : Basis; d : BDim);

Performs the reductions of the preceding two procedures using cyclically all values of i (only for i > d in the latter case) and stops after either MaxPreRed successful transformations have been achieved or no further reduction is possible. Always use the Euclidean norm.

PROCEDURE SetScale (B : Basis);

This procedure is used when SISquares = TRUE, just before doing the Choleski decomposition for the branch-and-bound procedure, in the procedures ShortestVector and ReductMinkowski. It rescales the square Euclidean lengths of the basis and m-dual basis vectors by factors EchVV and EchWW, respectively, and m^2 by the product EchVV * EchWW. These factors are chosen by the procedure so that the log of the largest squared Euclidean length is not too far from 0. The rescaled values are placed in VVLR and WWLR, and the rescaled value of m^2 in mLR2. The Choleski decomposition and the branch-and-bound procedures use these rescaled values to avoid LONGREAL overflow.

PROCEDURE RedLLL (B : Basis; fact : LONGREAL; m : LONGINT; Max : BDim);

Performs a LLL basis reduction with coefficient fact, which must be smaller than one. If fact is closer to one, the basis will be (typically) "more reduced", but that will require (slightly) more work. Always use the Euclidean norm. Danger: With the current implementation, there could be LONGREAL overflow when SISquares = TRUE and there are very long basis vectors.

PROCEDURE CalculCholeski (B : Basis; VAR DC2 : BASISLR.BVect; VAR CO : BASISLR.BMatr) : BOOLEAN;

Performs a Choleski decomposition of the matrix of scalar products of the basis vectors, i.e., $\mathbf{U}'\mathbf{U} = \mathbf{V}'\mathbf{V}$ where \mathbf{V} is the matrix of the basis vectors and \mathbf{U} is upper triangular. Returns in CO the elements of \mathbf{U} that are *strictly above* the diagonal, i.e., $u_{i,j}$ for j > i. Returns in DC2 the squared elements of the diagonal of \mathbf{U} . If SISquares = TRUE, these elements are rescaled (divided) by EchVV. Returns TRUE if the decomposition was successful.

PROCEDURE TransformStage3 (B : Basis; VAR z : BASISLR.VectLI; VAR k : BDim);

Procedure used in ReductMinkowski to perform a transformation of stage 3 described in [1]. Also used in ShortestVector. Assumes that $\sum_{i=1}^t z_i V_i$ is a short vector that will enter the basis. Tries to reduce some vectors by looking for indices i < j such that $|z_j| > 1$ and $q = \lfloor z_i/z_j \rfloor \neq 0$, and adding qV_i to V_j when this happens. Returns in k the last index j such that $|z_j| = 1$.

PROCEDURE ShortestVector (B : Basis) : BOOLEAN;

Computes the shortest vector in lattice with basis B, using branch-and-bound. If MaxNodesBB is exceeded during *one* of the branch-and-bounds, the procedure aborts and returns FALSE. Otherwise, it returns TRUE

PROCEDURE ReductMinkowski (B : Basis; d : BDim) : BOOLEAN;

Reduces B into a Minkowski reduced basis, with respect to the Euclidean norm, assuming that the first d vectors are already reduced and sorted. If MaxNodesBB is exceeded during *one* of the branch-and-bounds, the procedure aborts and returns FALSE. Otherwise, it returns TRUE, and the basis is reduced and is sorted by vector lengths (the shortest vector is V[1] and the longest is V[Dim]). This procedure does not care about numerical imprecision due to the (64-bit) floating-point representation. In this sense, the results are not 100% reliable.

END REDBAS.

REDBAS2

This module offers tools to reduce a basis in the sense of Minkowski and find a shortest vector in a lattice. The difference between this and REDBAS is that here, bounds on the numerical errors are computed to make sure that the results are formally correct.

DEFINITION MODULE REDBAS2;

```
FROM CONFIG IMPORT BDim; FROM LATBASIS IMPORT Basis;
```

PROCEDURE InitREDBAS2 (d : BDim);

Initializes the module. The value of d should be at least as large as the dimension of the largest basis to be considered by the procedures below.

PROCEDURE VerifMinkowski (B : Basis; d : BDim) : BOOLEAN;

Performs a formal verification and returns TRUE if the basis B is really reduced. Assumes that the first d vectors are really reduced and verifies only the remaining ones.

PROCEDURE ReductVerifMinkowski (B : Basis) : BOOLEAN;

Performs a reduction as in ReductMinkowski, then verifies it formally, and if the basis is not really reduced, completes the reduction. This is usually much more costly than ReductMinkowski, but the result is perfectly reliable.

PROCEDURE VerifShortest (B : Basis) : BOOLEAN;

Performs a formal verification and returns TRUE if the first vector of basis B is the shortest vector in the lattice generated by B.

PROCEDURE ShortestVectorVerif (B : Basis) : BOOLEAN;

Computes the shortest vector as in ShortestVector, performs a formal verification, and if the vector was not really the shortest due to numerical (floating-point) imprecisions, computes the shortest one. Returns TRUE if the procedure succeeds. This is usually much more costly than ShortestVector, but the result is perfectly reliable.

END REDBAS2.

REDBAS3

This module offers tools similar to those of REDBAS2, except that the "provably correct" results are obtained by a different method than in REDBAS2, bypassing all floating-point calculations, as explained in [6].

```
DEFINITION MODULE REDBAS3;
```

FROM CONFIG IMPORT BDim; FROM LATBASIS IMPORT Basis; FROM BASISLR IMPORT VectLI;

PROCEDURE VerifMinkowski (B : Basis; d : BDim) : BOOLEAN;

Performs a formal verification and returns TRUE if the basis B is really reduced.

```
PROCEDURE VerifShortest (B : Basis; d1, d2 : BDim; VAR z : VectLI) : BOOLEAN;
```

Performs a formal verification and returns TRUE if the first vector of basis B is the shortest vector in the lattice generated by the first d1 vectors of B. The parameter d2 is a threshold, which should be between 1 and the dimension of the lattice, and may affect the performance. To compute the relevant coefficients (expressed as determinants in the primal or dual basis), we use the primal basis up to dimension d2, and then the dual basis. When the procedure returns FALSE, then the coefficients of a shorter vector with respect to the basis are returned in z.

END REDBAS3.

LATBASIS

This module offers tools to manipulate lattice bases (see Section 1.3). Each lattice is represented by a basis V and its dual W. It is sometimes possible, as in the case with lattices associated with LCGs or MRGs, to multiply a lattice (and its dual) by a constant factor in such a way that they are included in \mathbb{Z}^t , allowing exact representation of basis vector coordinates. The duality relation will now read $V_i \cdot W_j = m\delta_{ij}$ for some integer constant m.

The squared lengths of the basis vectors and that of their duals are stored as LONGREAL in VVLR and WWLR respectively. However, if they are too large to fit in a LONGREAL, even approximately, then SISquares is set to TRUE and they are stored as SuperInteger in VVSI and WWSI.

A variable of type Basis is created by calling CreateBasis. The squared vector lengths VVLR and WWLR (or VVSI and WWSI) can then be updated by calling UpdateVVWW. But it is not necessary to update them before calling any of the procedures of the modules REDBAS and REDBAS2 (including ReductMinkowski and ShortestVector).

```
DEFINITION MODULE LATBASIS;
FROM SUPINT
            IMPORT SuperInteger;
IMPORT BASISLR, BASISSI;
FROM BASIS
              IMPORT BMatr, BScal;
               IMPORT BDim;
FROM CONFIG
              IMPORT NormType;
FROM NORM
FROM MULT
              IMPORT MScal;
TYPE
   Basis = POINTER TO InfoBasis;
   InfoBasis = RECORD
      ResDim
                  : BDim;
                                       (* Dimension of allocated memory.
                                                                                *)
                                       (* Actual dimension.
                                                                                *)
      Dim
                  : BDim;
      mLR
                  : LONGREAL;
                                       (* Modulus m.
                                                                                *)
                                                                                *)
      mSI
                  : SuperInteger;
                                       (* Modulus m.
      mLR2
                                       (* m^2, rescaled if SISquares.
                                                                                *)
                  : LONGREAL;
      mSI2
                                       (* Value of m^2 when SISquares.
                                                                                *)
                  : SuperInteger;
      V, W
                                       (* Basis and dual basis vectors.
                                                                                *)
                  : BMatr;
                  : NormType;
      Norm
      Lmin, Lmin2 : LONGREAL;
                                       (* Length and squared length of shor-
                                                                                *)
                                       (* test basis vector, using Norm.
                                                                                *)
                                       (* Different meaning in REDBB.
                                                                                *)
                    : BOOLEAN;
      SISquares
                                       (* Squared Euclidean vector lengths,
      VVLR, WWLR
                    : BASISLR.BVect;
                                                                                *)
                                       (* if not SISquares.
                                                                                *)
      EchVV, EchWW : SuperInteger;
                                                                                *)
                                       (* Scaling factors when SISquares.
      VVSI, WWSI : BASISSI.BVect;
                                       (* Rescaled squared Euclidean vector
                                                                                *)
                                       (* lengths, if SISquares.
                                                                                *)
      XX : ARRAY BDim OF BOOLEAN;
                                       (* Used for ReductMinkowski only.
                                                                                *)
                                                                                *)
                                       (* Ask R. Couture for details.
      END;
```

A lattice basis. ResDim is the dimension of the arrays allocated for the basis (the maximum value that Dim can take). The memory for the BVect and BMatr elements is allocated for dimensions 0 to ResDim if ResDim > 0, whereas no memory is allocated if ResDim = 0.

Dim is the current dimension of the basis, V contains the basis, and W the m-dual basis. The integer constant m used in the duality relation is stored as a LONGREAL in mLR, and as a SuperInteger in mSI.

Norm is the type of norm used to measure the vector lengths. Lmin and Lmin2 are used to store the length and the squared length of the shortest vector found to date, using this norm. (Usually, only one of these 2 variables is used at a time; see REDBAS.)

The boolean SISquares is set to TRUE by InitBasis when m exceeds approximately 2^{480} , and to FALSE otherwise.

When SISquares = FALSE, mLR2 contains the value of m^2 , VVLR and WWLR may memorize the squared Euclidean lengths of the vectors in V and in W. They are not always updated, and when they are not, they are set to negative values.

When SISquares = TRUE, mSI2 contains m^2 , mLR2 contains m^2 divided (rescaled) by EchVV * EchWW, the squared Euclidean vector lengths (again, not always updated), are stored in VVSI and WWSI, and Lmin2 is rescaled by EchVV. Also, the squared vector lengths rescaled by the factors EchVV and EchWV, are put in VVLR and WWLR, respectively, by SetScale. The scaling factors EchVV and EchWW are computed by the procedure SetScale and set to values such that the log of the squared Euclidean length of the longest vector is not too far from 0. The aim of this rescaling is to avoid LONGREAL overflow.

PROCEDURE CreateBasis (VAR B : Basis);

Creates the data structure B for a basis. SISquares is initialized to FALSE, Norm is initialized to L2Norm, and ResDim is set to 0. One must then call InitBasis to reserve the memory for the BVect and BMatr elements.

```
PROCEDURE InitBasis (B : Basis; m : MScal; Nor : NormType; d : BDim);
```

Initializes the modulus and the norm for the basis B. Reserves the memory for the BVect and BMatr fields of B, for indices 0 to d if d > 0. Here, d is the new value of ResDim. If d < B[^].ResDim, then the memory already reserved which is no longer needed is deallocated.

```
PROCEDURE DeleteBasis (B : Basis);
```

Does the same as InitBasis (B, B^{*}.m, B^{*}.Norm, O), and then the opposite of CreateBasis (B).

```
PROCEDURE WriteBasis (B : Basis);
```

Writes content of B in current output file.

```
PROCEDURE ReadBasis (VAR B : Basis);
```

Reads a basis from current input file. The basis must have been written to the file by WriteBasis.

```
PROCEDURE CopyBasis (B1, B2 : Basis);
```

Copies B1 into B2.

```
PROCEDURE Permute (B : Basis; i, j : BDim);
```

Exchanges vectors i and j in the basis and its dual.

```
PROCEDURE SortBasis (B : Basis; d : BDim);
```

Sorts the basis vectors (with index from d+1 to B^{\cdot} .Dim) by increasing length. The dual vectors are permuted accordingly. Assumes that VVLR and WWLR (or VVSI and WWSI, if SISquares) are up to date.

PROCEDURE Dualize (B : Basis);

Exchanges V, VVLR, VVSI, EchVV and W, WWLR, WWSI, EchWW.

PROCEDURE UpdateVVWW (B : Basis; d : BDim);

Updates VVLR and WWLR (or VVSI and WWSI if SISquares) as the square Euclidean lengths of the vectors in V and W (for vectors with index from d+1 to B[^].Dim).

PROCEDURE EraseVVWW (B : Basis);

Sets the vectors VVLR and WWLR (or VVSI and WWSI if SISquares) to negative values.

PROCEDURE CheckDuality (B : Basis): BOOLEAN;

Check that Basis B satisfies the duality relation $V[i] \cdot W[j] = m \delta_{ij}$. If so, returns TRUE, otherwise returns FALSE.

PROCEDURE BaseEquivalence (B1, B2 : Basis) : BOOLEAN;

Check that Basis B1 and B2 are equivalent. If so, returns TRUE, otherwise returns FALSE.

PROCEDURE RandomLattice (B : Basis; m : BScal; d : BDim);

Constructs a random basis for an integral lattice, chosen with the uniform distribution over the finite set of all lattices whose fundamental volume is m^{d-1} and which contains $m\mathbb{Z}^d$ as a sublattice, for the specified values of m and d.

END LATBASIS.

PRIM

This module provides some procedures to search for integers m that are prime, for which $r = (m^k - 1)/(m - 1)$ is also prime for certain values of k, and perhaps for which (m - 1)/2 is also prime. The values of r are always represented as SuperInteger's.

```
DEFINITION MODULE PRIM;
FROM SUPINT
                IMPORT SuperInteger;
FROM SUPFACT
               IMPORT Factors;
PROCEDURE Trier (VAR L : Factors);
  Sorts the factors in the list L in decreasing order.
PROCEDURE SFindPrimer (k, e : LONGINT;
                                               S1, S2 : SuperInteger;
                           Safe : BOOLEAN);
   Finds and prints all integers m such that S_1 \leq m \leq S_2 and such that both m and r = (m^k - 1)/(m - 1)
   are prime. If Safe = TRUE, it is also required that (m-1)/2 be prime. If k=1, then r is considered
   prime. The retained m are printed in decreasing order, in the form m=2^e\pm x and also as decimal
   integers. The factors of m-1 are also printed.
PROCEDURE FindPrimer (k, m0, m1 : LONGINT; Safe : BOOLEAN);
  Similar to SFindPrimemr, but for values of m less than 2^{31}.
PROCEDURE FindPrimesmr
       (k, e, c1, c2 : LONGINT; Safe : BOOLEAN;
                                                         F : ARRAY OF CHAR);
   Calls SFindPrimer for S_1 = 2^e + c_1 and S_2 = 2^e + c_2, creates the file F and prints the results in it.
END PRIM.
```

APPENDIX C

Lower-Level Modules

NORM

This module provides tools to define normalization constants for the shortest vectors.

```
DEFINITION MODULE NORM;
IMPORT BASISLR;
FROM CONFIG IMPORT BDim, MDim;
FROM MULT IMPORT MScal;

TYPE
    CriterionType = (Spectral, SpectralP, SpectralL1, Beyer, BeyerSpectral, Palpha);
```

Types of merit criteria for lattices. Spectral means that the criterion is based on the shortest vector in the dual lattice. In this case, one must specify which approximation is used for γ_t (see GammaType below). SpectralP is similar to Spectral, except that it is based on the shortest vector in the primal lattice. SpectralL1 is similar to Spectral, except that the length of the (dual) vectors are measured with the L_1 norm, minus 1. The length of the shortest dual vector is then an upper bound on the minimal number of hyperplanes that cover all the points ([9] and [21], Exercises 3.3.4-15 and 16). Beyer means that the criterion is the Beyer quotient q_t . BeyerSpectral means that both Beyer and Spectral apply simultaneously. Palpha means that the criterion is P_{α} . In this case, one must specify a value of α and weights may also be used (see the module PALPHA).

```
NormType = (L1Norm, L2Norm, SupNorm);
```

Type of norm used to measure the vector lengths. For $V = (v_1, \ldots, v_t)$, the L_1 norm is $||V|| = |v_1| + \cdots + |v_t|$, the L_2 (or Euclidean) norm is $||V|| = (v_1^2 + \cdots + v_t^2)^{1/2}$, and the sup norm is $||V|| = \max(|v_1|, \ldots, |v_t|)$.

```
GammaType = (BestLat, Laminated, Minkowski, Rogers, MinkL1);
```

Types of bound on γ_t which can be used to normalize the length of the shortest vector. The normalized value is the figure of merit used as a selection criterion. BestLat, Laminated, Minkowski, Rogers correspond respectively to the bounds $\gamma_t^{\rm L}$, $\gamma_t^{\rm B}$, $\gamma_t^{\rm Z}$, and $\gamma_t^{\rm R}$, for the Euclidean norm. MinkL1 must be used for the \mathcal{L}_1 norm and corresponds to $\gamma_t^{\rm M} = (t!)^{1/t}$.

```
Normaliz = POINTER TO InfoNormaliz;
InfoNormaliz = RECORD
  Name : ARRAY [0..31] OF CHAR;
  Norm : NormType;
  GType : GammaType;
  Beta : LONGREAL;
  Maxt : BDim;
  Gamma : BASISLR.BVect;
  Cst : BASISLR.BVect;
  END;
```

Data structure used to store a vector of values that are used to normalize the lengths ℓ_t of the shortest vectors. The array Gamma contains values of $\tilde{\gamma}_t$ that are approximations of γ_t which appears in the bounds given in Section 1. The normalized figure of merit will be $\ell_t/\bar{\ell}_t$, where

$$\bar{\ell}_t = \begin{cases} \tilde{\gamma}_t m \beta^t & \text{if } t \le k; \\ \tilde{\gamma}_t m^{k/t} \beta^t & \text{if } t > k, \end{cases}$$
 (29)

where β is an additional multiplicative factor stored in the variable Beta (often equal to 1). The vector Cst contains the values of $\bar{\ell}_t^2$ in case of the Euclidean norm, and $\bar{\ell}_t$ otherwise.

The structure must be created by the procedure CreateNormaliz, initialized by InitNormaliz, and deleted by DeleteNormaliz. The field Name is a character string that describes the type of $\tilde{\gamma}_t$. Norm is the type of norm that is used to measure the vector lengths, GType indicates the type of normalization constants $\tilde{\gamma}_t$, Beta is the weighting factor used in (29), Maxt is the maximum index for which the arrays have been initialized, i.e., the largest value of t that can be considered.

PROCEDURE CreateNormaliz (VAR G : Normaliz);

Creates the structure G without initializing anything in it.

```
PROCEDURE InitNormaliz
( G : Normaliz;
Name : ARRAY OF CHAR;
Norm : NormType;
GType : GammaType;
Beta : LONGREAL;
Maxt : BDim;
m : MScal;
k : MDim
);
```

Initializes the structure G so that Gamma[t] contains the approximation of γ_t that corresponds to T, for $1 \leq t \leq \texttt{Maxt}$. Cst[t] will contain the value of $\bar{\ell}_t^2$ in case of the Euclidean norm (Norm = L2Norm), and $\bar{\ell}_t$ otherwise, where $\bar{\ell}_t$ is defined in (29), $\tilde{\gamma}_t$ is determined by GType, and β is the value of Beta.

Normally, this procedure is called with $\beta = 1$. Taking $\beta < 1$ inflates the figure of merit by $(1/\beta)^t$, thus weakening the requirements for large t in a worst-case figure of merit such as (9).

The constant Maxt cannot exceed the maximum value of t for which the approximation of γ_t has been pre-computed and is available (this depends on the type GType of $\tilde{\gamma}_t$).

```
PROCEDURE DeleteNormaliz (VAR G : Normaliz);
```

Deletes the structure G.

```
PROCEDURE WriteNormaliz (G : Normaliz);
```

Writes the information contained in G.

END NORM.

CONFIG

Here, we define constants, elementary types, and configuration variables that are used throughout the package.

DEFINITION MODULE CONFIG;

CONST

```
MMaxDim = 16;
```

Maximum number of dimensions of arrays and matrices in module MULT. Maximal order of a multiple recursive generator.

```
BMaxDim = 48;
```

Maximum number of dimensions for a lattice basis (module BASIS).

```
MaxCoord = 64;
```

Maximum total number of coordinates that can be considered when constructing the generating vectors in module TESTLAT.

```
MaxDimProj = 8;
```

Maximum number of dimensions for the projections over non-successive indices, that can be considered by the module TESTLAT.

```
MaxCat = 5;
```

Maximum number of categories into which the set of dimensions can be partitioned.

```
MaxNbGen = 256;
```

Maximum number of generators that can be stored in a list (in module SEARCH).

```
MaxJ = 5;
```

Maximum number of components J for a combined generator.

TYPE

```
MDim = [0..MMaxDim];
```

A dimension or coordinate in module MULT.

```
BDim = [0..BMaxDim];
```

A dimension or coordinate for a lattice basis.

```
MCoord = [0..MaxCoord];
```

A coordinate number that can be considered when constructing the generating vectors, and for the projections.

```
DimProj = [0..MaxDimProj];
```

Dimension of a projection.

```
Categ = [0..MaxCat];
```

A category of generators.

```
Indexj = [1..MaxJ];
```

Index of a component j of a combined generator.

```
OutputType = (None, CurOut, CurOutTex);
```

Kind of output to be produced. None means that nothing is written to the current output. CurOut and CurOutTex mean that the results will be written to the current default output. The difference is that for the latter, they are written in LATEX format.

END CONFIG.

MULT

This can be either MULTLI or MULTSI, depending on the chosen representation. One can copy one of these two in MULT (i.e. copy the ".def" and the ".mod" for one of them) and change the module name (in the code) to MULT. This can also be done automatically using the command select. This module provides tools for manipulating multipliers before and during the construction of lattice basis (e.g., checking if the period is maximal, etc.).

BASIS

This can be either BASISLR or BASISSI, depending on the chosen representation. One can copy one of these two in BASIS (i.e. copy the ".def" and the ".mod" for one of them) and change the module name (in the code) to BASIS. This can also be done automatically using the command select. This module provides tools for manipulating the vectors of a lattice basis (reduction, etc.) after its construction.

CONVERT

This can be either LILR, SILR, SISI or LISI, depending the chosen representation. One can copy one of these four in CONVERT (i.e. copy the ".def" and the ".mod" for one of them) and change the module name (in the code) to CONVERT. This can also be done automatically using the command select.

MULTLI

This module offers basic tools to manipulate scalars, vectors and matrices used as multipliers for linear congruential (or multiple recursive) generators. They are represented using the LONGINT type. Before calling any of the procedures with suffix Modm, one must first call MSetm to fix the value of the modulus m. MaxPeriod and PrimElem can be used to verify the maximal period conditions for prime moduli given in Knuth [20]. Before calling these procedures, one must first call SetFactors to give or compute the decomposition of m-1 and r.

```
DEFINITION MODULE MULTLI;
FROM SUPINT
              IMPORT SuperInteger;
FROM SUPFACT IMPORT Factors;
FROM CONFIG IMPORT MDim;
TYPE
            = LONGINT;
   MScal
            = ARRAY MDim OF MScal;
   MVect
   MMat.r
            = ARRAY MDim OF MVect;
VAR
   MZero, MOne, MTwo : MScal;
                                               (* Constants 0, 1, and 2.
                                                                                    *)
PROCEDURE MCreateScal (VAR S : MScal);
   Creates S. (Is there for compatibility with MULTSI. Does nothing in the case of MULTLI.)
PROCEDURE MDeleteScal (VAR S : MScal);
   Deallocates the memory allocated to S by a previous call to MCreateScal.
PROCEDURE MCreateVect (VAR V : MVect; k1, k2 : MDim);
   Creates entries of V, using MCreateScal, for indices k1 to k2 inclusive. If k2 is smaller than k1 then does
   nothing.
PROCEDURE MDeleteVect (VAR V : MVect; k1, k2 : MDim);
  Deallocates the memory that was allocated for the creation of V, of type MVect, at a previous call to
  MCreateVect with indices from k1 to k2 inclusive.
PROCEDURE MCreateMatr (VAR M : MMatr; k1, k2 : MDim);
   Creates the elements of M, as in MCreateVect.
PROCEDURE MDeleteMatr (VAR M : MMatr; k1, k2 : MDim);
  Deallocates the memory that was allocated for the creation of M, of type MMatr, at a previous call to
  MCreateMatr with parameters k1 and k2.
PROCEDURE MReadScal (VAR S : MScal);
  Reads S from current intput file.
PROCEDURE MWriteScal (S : MScal);
   Writes S to current output file.
```

```
PROCEDURE MWriteScalBin (S : MScal);
   Writes S to current output file in binary form.
PROCEDURE MWriteVect (VAR V : MVect; n : MDim);
   Writes content of V in current output file.
PROCEDURE MScalToLI (S : MScal) : LONGINT;
   Returns the LONGINT representation of S.
PROCEDURE MScalToLR (S : MScal) : LONGREAL;
   Returns the LONGREAL representation of S.
PROCEDURE MScalToSup (S : MScal; T : SuperInteger);
   Converts S to the SuperInteger T (which must have been created before).
PROCEDURE SupToMScal (T : SuperInteger; VAR S : MScal);
   Converts T to the MScal S (which must have been created before).
PROCEDURE LITOMScal (I : LONGINT; VAR S : MScal);
   Converts I to the MScal S.
PROCEDURE MAffect (S : MScal; VAR T : MScal);
   Gives to T the value of S.
PROCEDURE MEqual (S, T : MScal): BOOLEAN;
   Returns TRUE if S is equal to T, FALSE otherwise.
PROCEDURE MGreater (S1, S2 : MScal): BOOLEAN;
   Returns TRUE if S1 is greater than S2, FALSE otherwise.
PROCEDURE MSmaller (S1, S2 : MScal): BOOLEAN;
   Returns TRUE if S1 is smaller than S2, FALSE otherwise.
PROCEDURE MChangeSign (VAR S : MScal);
   Changes the sign of S.
PROCEDURE MInc (VAR S : MScal; I : LONGINT);
   Adds I to S. The result is in S.
PROCEDURE MAdd (S1, S2 : MScal;
                                      VAR T : MScal);
   Adds S1 to S2 and puts the results in T.
PROCEDURE MSubtract (S1, S2 : MScal;
                                           VAR T : MScal);
   Subtracts S2 from S1 and puts the results in T.
```

```
PROCEDURE MAffectIdentMatr (VAR M : MMatr; n : MDim);
  Initializes M[1..n,1..n] to the identity matrix.
PROCEDURE MCopyVect (VAR U, V : MVect; n : MDim);
   Copies vector U, of dimension n, into vector V.
PROCEDURE MCopyMatr (VAR M, N : MMatr;
   Copies matrix M, of dimension n \times n, into matrix N.
PROCEDURE MModifVect (VAR U,V : MVect; R : MScal; n : MDim);
   Adds R times the vector V to the vector U.
PROCEDURE MPowerLI (S : MScal; i : LONGINT; VAR R : MScal);
   Returns S^i in R.
PROCEDURE MMultiply (T, S : MScal;
                                          VAR R : MScal);
  Returns the product of T by S in R.
PROCEDURE MQuotient (T, S : MScal;
                                          VAR Q : MScal);
  Returns the (truncated) quotient of T by S in Q.
PROCEDURE MModulo (T, S : MScal;
                                        VAR R : MScal);
   Returns T modulo S in R.
PROCEDURE MSetm (m : MScal);
   Sets the value of the modulus m which will be used from now on in the procedures below.
PROCEDURE MGetm (VAR m : MScal);
   Returns in m the value of the current modulus.
PROCEDURE MProdModm (S, T : MScal; VAR R : MScal);
  Returns in R the product of S by T modulo m. Assumes that S and T are between -m and m.
PROCEDURE MProdScalModm (VAR U, V : MVect;
                                                  VAR Q, R : MScal;
                                                                           n : MDim);
   Returns in R the scalar product of U by V modulo m, using components 1 to n of these vectors. Q contains
   the quotient.
PROCEDURE MModifVectModm (VAR U, V : MVect; R : MScal; n : MDim);
   Adds R times the vector V to the vector U.
PROCEDURE MPowerPolyMod (VAR A : MVect; n : MDim; q : MScal; VAR R : MVect);
  Returns in R the coefficients of the polynomial x^q \mod f(x) (mod m), where f(x) = x^n - A_1 x^{n-1}
   \cdots - A_n.
PROCEDURE SetFactors (VAR ListmMS1, Listr : Factors;
   Sets the factors of m-1 and r = (m^k - 1)/(m-1). If ListmMS1 is NIL, then the procedure will calculate
   and return the factors of m-1. If not, then the procedure will take the list of factors (see SUPFACT of
```

SENTIERS) and verify if they are factors of m-1. The program will stop if the product does not give m-1. The same things are done with Listr and the factors of r.

PROCEDURE PrimElem (VAR A : MVect) : BOOLEAN;

Verifies a first condition for f(x) to be primitive modulo m, namely that $(-1)^{k-1}a_k$ is a primitive element modulo m. Must have called SetFactors before.

PROCEDURE MaxPeriod (VAR A : MVect) : BOOLEAN;

Verifies the remaining conditions for f(x) to be primitive modulo m, assuming that PrimElem has returned TRUE.

END MULTLI.

MULTSI

Same as MULTLI, except that the values are represented using the SuperInteger type, and that MCreateScal, MCreateVect, and MCreateMatr are required to create the SuperIntegers. The initial memory space (in words) allocated for the digits of the SuperIntegers thus created is 2 to the power MSizeSI (currently 4 words). (See Create in SUPINT).

```
DEFINITION MODULE MULTSI;
FROM SUPINT IMPORT SuperInteger;
FROM SUPFACT IMPORT Factors;
FROM CONFIG IMPORT MMaxDim, MDim;
TYPE
            = SuperInteger;
   MScal
            = ARRAY MDim OF MScal;
   MVect
   MMatr
            = ARRAY MDim OF MVect;
VAR
   MZero, MOne, MTwo : MScal;
                                    (* These should be constants
                                                                                 *)
PROCEDURE MCreateScal (VAR S : MScal);
PROCEDURE MDeleteScal (VAR S : MScal);
PROCEDURE MCreateVect (VAR V : MVect; k1, k2 : MDim);
PROCEDURE MDeleteVect (VAR V : MVect; k1, k2 : MDim);
PROCEDURE MCreateMatr (VAR M : MMatr; k1, k2 : MDim);
PROCEDURE MDeleteMatr (VAR M : MMatr; k1, k2 : MDim);
PROCEDURE MReadScal (VAR S : MScal);
PROCEDURE MEqual (S, T : MScal): BOOLEAN;
PROCEDURE MGreater (S1, S2 : MScal): BOOLEAN;
PROCEDURE MSmaller (S1, S2 : MScal): BOOLEAN;
PROCEDURE MChangeSign (S : MScal);
PROCEDURE MInc (VAR S : MScal; I : LONGINT);
PROCEDURE MAdd (S1, S2 : MScal; VAR S3 : MScal);
PROCEDURE MSubtract (S1, S2 : MScal; VAR S3 : MScal);
PROCEDURE MWriteScal (S : MScal);
PROCEDURE MWriteScalBin (S : MScal);
PROCEDURE MWriteVect (VAR V : MVect;
PROCEDURE MScalToLI (S : MScal) : LONGINT;
PROCEDURE MScalToLR (S : MScal) : LONGREAL;
PROCEDURE MScalToSup (S: MScal; T : SuperInteger);
PROCEDURE LITOMScal (I : LONGINT; VAR S : MScal);
PROCEDURE MAffect (S : MScal; VAR T : MScal);
PROCEDURE MAffectIdentMatr (VAR M : MMatr; n : MDim);
PROCEDURE MCopyVect (VAR U, V : MVect; n : MDim);
PROCEDURE MCopyMatr (VAR M, N : MMatr; n : MDim);
PROCEDURE MModifVect (VAR U, V : MVect; R : MScal; n : MDim);
PROCEDURE MPowerLI (S : MScal; i : LONGINT; VAR R : MScal);
PROCEDURE MMultiply (T, S : MScal; PROCEDURE MQuotient (T, S : MScal;
                                        VAR R : MScal);
                                        VAR Q : MScal);
PROCEDURE MModulo (T, S : MScal; VAR R : MScal);
PROCEDURE MSetm (m : MScal);
```

```
PROCEDURE MGetm (VAR m : MScal);
PROCEDURE MProdModm (S, T : MScal; VAR R : MScal);
PROCEDURE MProdScalModm (VAR U, V : MVect; VAR a, R : MScal; n : MDim);
PROCEDURE MModifVectModm (VAR U,V : MVect; R : MScal; n : MDim);
PROCEDURE MPowerPolyMod (VAR A : MVect; n : MDim; q : MScal; VAR R : MVect);
PROCEDURE SetFactors (VAR ListmMS1, Listr : Factors; k : MDim);
PROCEDURE PrimElem (VAR A : MVect) : BOOLEAN;
PROCEDURE MaxPeriod (VAR A : MVect) : BOOLEAN;
END MULTSI.
```

BASISLR

This module offers basic tools to manipulate scalars, vectors, and matrices that are used to represent lattice bases, using the LONGREAL type. It is used by the modules LATBASIS, REDBAS, etc., when this representation type is used. See that module for more details.

```
DEFINITION MODULE BASISLR;
FROM SUPINT
               IMPORT SuperInteger;
FROM CONFIG
               IMPORT BMaxDim, BDim;
TYPE
   BScal
           = LONGREAL;
   BVect
            = ARRAY BDim OF BScal;
   {	t BMatr}
           = ARRAY BDim OF BVect;
   VectLI = ARRAY BDim OF LONGINT;
VAR
   BZero, BOne, BMinusOne: BScal; (* 0, 1, and -1.
                                                                                  *)
PROCEDURE BCreateScal (VAR S : BScal);
PROCEDURE BDeleteScal (VAR S : BScal);
PROCEDURE BCreateVect (VAR V : BVect; d1, d2 : BDim);
PROCEDURE BDeleteVect (VAR V : BVect; d1, d2 : BDim);
PROCEDURE BCreateMatr (VAR M : BMatr; d1, d2 : BDim);
PROCEDURE BDeleteMatr (VAR M : BMatr; d1, d2 : BDim);
  These 6 procedures do nothing. There are there only for compatibility with the corresponding procedures
  in BASISSI.
PROCEDURE BReadScal (VAR S : BScal);
PROCEDURE BWriteScal (S : BScal;
                                       nb : CARDINAL);
   Writes content of S in current output file. Uses a total of at least nb positions.
PROCEDURE BWriteVect (VAR V : BVect; n : BDim; nb : CARDINAL);
   Writes content of V for indices [1..n] in current output file. Uses a total of at least nb positions for each
  number.
PROCEDURE BWriteMatr (VAR M : BMatr; n : BDim; nb : CARDINAL);
   Writes content of M for indices [1..n] [1..n] in current output file. Uses a total of at least nb positions
   for each number.
PROCEDURE BProdScalVect (s : BScal; VAR V : BVect; d : BDim);
  Multiplies vector {\tt V} by scalar {\tt s}.
PROCEDURE BProdScal (VAR U, V : BVect; n : BDim; VAR S : BScal);
  Returns in S the scalar product of U by V, using components from 1 to n.
```

```
PROCEDURE BProdScalLR (VAR U, V : BVect; n : BDim) : LONGREAL;
  Returns the scalar product of U by V, using components from 1 to n.
PROCEDURE BProdScalSI (VAR U, V : BVect; n : BDim; Res : SuperInteger);
   Returns in S the scalar product of U by V, using components from 1 to n. U and V are rounded and
   converted into SuperInteger representation before the computation of the scalar product.
PROCEDURE BL1NormLR (VAR V : BVect; n : BDim) : LONGREAL;
   Returns the L_1 norm of V, using components from 1 to n.
PROCEDURE BL2NormLR (VAR V : BVect; n : BDim) : LONGREAL;
   Returns the L_2 norm of V, using components from 1 to n.
PROCEDURE BL1NormSI (VAR V : BVect; n : BDim; S1 : SuperInteger);
   Returns in S1 the L_1 norm of V, using components from 1 to n.
PROCEDURE BSupNormLR (VAR V : BVect; n : BDim) : LONGREAL;
   Returns the sup norm of V, using components from 1 to n.
PROCEDURE BSupNormSI (VAR V : BVect; n : BDim; S1 : SuperInteger);
   Returns in S1 the sup norm of V, using components from 1 to n.
PROCEDURE BModifVectLR (VAR U, V : BVect; c : LONGREAL; n : BDim);
   Adds c times the vector V to the vector U. Assumes that both vectors have dimension n.
PROCEDURE BModifVectLI (VAR U, V : BVect; c : LONGINT; n : BDim);
   Adds c times the vector V to the vector U. Assumes that both vectors have dimension n.
PROCEDURE BModifVect (VAR U, V : BVect; c : BScal; n : BDim);
   Adds c times the vector V to the vector V. Assumes that both vectors have dimension n.
PROCEDURE BChangeSign (VAR S : BScal);
   Changes the sign of S.
PROCEDURE BChangeSignVect (VAR V : BVect; n : BDim);
   Changes the sign of elements 1 to n of vector V.
PROCEDURE BAffect (S : BScal; VAR T : BScal);
   Gives to T the value of S.
PROCEDURE BExchange (VAR S, T : BScal);
PROCEDURE BEqual (S, T : BScal): BOOLEAN;
   Returns TRUE if S is equal to T, FALSE otherwise.
```

```
PROCEDURE BSmaller (S, T : BScal): BOOLEAN;
  Returns TRUE if S is smaller than T, FALSE otherwise.
PROCEDURE BGreater (S, T : BScal): BOOLEAN;
  Returns TRUE if S is greater than T, FALSE otherwise.
PROCEDURE BAbsSizeOrd (S, T : BScal): INTEGER;
  Returns -1 (resp. 0, +1) according as S > (resp. =, <) T.
PROCEDURE BAbs (S : BScal; VAR T : BScal);
  Returns in T the absolute value of S.
PROCEDURE BSetNeg (VAR S : BScal);
   Changes the sign of S if it is not negative.
PROCEDURE BInc (VAR S : BScal; i : LONGINT);
   Adds i to S.
PROCEDURE BAdd (S, T : BScal; VAR Res : BScal);
  Returns in Res the sum of S and T.
PROCEDURE BMultiply (S, T : BScal;
                                          VAR Res : BScal);
   Returns in Res the product of S by T.
PROCEDURE BDivideRound (S, T : BScal; VAR Res : BScal);
   Returns in Res the result of the division of S by T. The result is rounded. For results just in the middle
   of two integers, the value returned by the function is the integer the nearest of zero. Ex.: If S = 5.0 and
  T=10.0, then the returned value is 0. If S=-5.0 and T=10.0, then the returned value is also 0.
PROCEDURE BCopyVect (VAR U, V : BVect; n : BDim);
   Copies the vector U, of dimension n, into vector V.
PROCEDURE BCopyMatr (VAR M1, M2 : BMatr; n : BDim);
   Copies matrix M1, of dimension n, into matrix M2.
PROCEDURE BConvLR (S : BScal): LONGREAL;
   Returns the LONGREAL representation of S. Is there only for compatibility with BASISSI.
PROCEDURE BConvSI (R : BScal; S : SuperInteger);
   Returns in S the SuperInteger representation of R.
PROCEDURE LITOBScal (i : LONGINT; VAR S : BScal);
   Converts i to S
PROCEDURE BAffectIdentMatr (VAR M : BMatr; n : BDim);
  Initializes M[1..n,1..n] to the identity matrix.
```

PROCEDURE BTrMatr (M : BMatr; VAR Mtr : BMatr; d : BDim);

Computes the transposed matrix of M, and returns the result in Mtr.

PROCEDURE BCanonicalVect (VAR V : BVect; i : BDim);

Produces the vector with all coordinates equal to zero with the exception of the i-th coordinate which is equal to one.

PROCEDURE BRandomScal (VAR s : BScal; m : BScal);

Produces a random integer in the interval [0, m), with a uniform distribution.

PROCEDURE GCD2vect (VAR V : VectLI; k, n : BDim) : LONGINT;

Computes and returns the greatest common divisor of the vectors V[k],...,V[n].

PROCEDURE BEuclide (A, B : BScal; VAR C, D, E, F, G : BScal);

For given A and B, returns C, D, E, F, G such that:

$$CA + DB = G = \gcd(A, B)$$

 $EA + FB = 0.$

where gcd is the greatest common denominator.

END BASISLR.

BASISSI

Same as BASISLR, except that the values are represented using the SuperInteger type.

```
DEFINITION MODULE BASISSI;
FROM SUPINT
                IMPORT SuperInteger;
FROM CONFIG
                IMPORT BDim;
CONST
   BSizeSI = 2;
                                             (* Used in BCreateScal.
                                                                                     *)
TYPE
            = SuperInteger;
   BScal
   BVect
            = ARRAY BDim OF BScal;
            = ARRAY BDim OF BVect;
   BMatr
VAR
   BZero, BOne, BMinusOne : BScal;
                                            (* 0, 1, and -1)
                                                                                     *)
PROCEDURE BCreateScal (VAR S : BScal);
   Creates the SuperInteger S. The initial memory space (in words) allocated for the digits of S is 2 to
   the power BSizeSI (currently 4 words). (See Create in SUPINT).
PROCEDURE BDeleteScal (VAR S : BScal);
  Deallocates the memory allocated for the SuperInteger S, at a previous call to BCreateScal.
PROCEDURE BCreateVect (VAR V : BVect; d1, d2 : BDim);
   Creates the SuperInteger entries for indices d1 to d2 inclusive (i.e., extends V[0..d1-1] to V[0..d2]).
  If d2 is smaller than d1 then does nothing.
PROCEDURE BDeleteVect (VAR V : BVect; d1, d2 : BDim);
  Deallocates the memory allocated to the SuperInteger elements of V[d1..d2].
PROCEDURE BCreateMatr (VAR M : BMatr; d1, d2 : BDim);
   Creates the SuperInteger entries for indices d1 to d2 inclusive; i.e., extends the square matrix
  M[0..d1-1, 0..d1-1] to M[0..d2, 0..d2]. If d1 > 0, creates the missing entries in the d1 vectors
   already there, in addition to creating the d2 - d1 + 1 missing vectors.
PROCEDURE BDeleteMatr (VAR M : BMatr; d1, d2 : BDim);
  Does exactly the opposite of BCreateMatr (M, d1, d2).
PROCEDURE BReadScal (VAR S : BScal);
PROCEDURE BWriteScal (S : BScal;
                                        nb : CARDINAL);
   Writes the contents of S to the current output. Uses nb digits per line.
PROCEDURE BWriteVect (VAR V : BVect; n : BDim; nb : CARDINAL);
   Writes contents of V to current output. Uses nb digits per line for each number.
```

```
PROCEDURE BWriteMatr (VAR M : BMatr; n : BDim; nb : CARDINAL);
   Writes contents of M to current output. Uses nb digits per line for each number.
PROCEDURE BProdScalVect (s: BScal; VAR V: BVect; d: BDim);
PROCEDURE BProdScal (VAR U, V: BVect; n: BDim; VAR S: BScal);
PROCEDURE BProdScalLR (VAR U, V: BVect; n: BDim): LONGREAL;
PROCEDURE BProdScalSI (VAR U, V: BVect; n: BDim; Res: SuperInteger);
PROCEDURE BL1NormLR (VAR V : BVect; n : BDim) : LONGREAL;
PROCEDURE BL1NormSI (VAR V : BVect; n : BDim; S1 : SuperInteger);
PROCEDURE BL2NormLR (VAR V : BVect; n : BDim) : LONGREAL;
PROCEDURE BSupNormLR (VAR V : BVect; n : BDim) : LONGREAL;
PROCEDURE BSupNormSI (VAR V : BVect; n : BDim; S1 : SuperInteger);
PROCEDURE BModifVectLR (VAR U, V : BVect; c : LONGREAL; n : BDim);
PROCEDURE BModifVectLI (VAR U, V : BVect; c : LONGINT; n : BDim);
PROCEDURE BModifVect (VAR U, V : BVect; c : BScal; n : BDim);
PROCEDURE BChangeSign (VAR S : BScal);
PROCEDURE BChangeSignVect (VAR V : BVect; n : BDim);
PROCEDURE BAffect (S : BScal; VAR T : BScal);
PROCEDURE BExchange (VAR S, T : BScal);
PROCEDURE BEqual (S, T : BScal): BOOLEAN;
PROCEDURE BSmaller (S, T : BScal): BOOLEAN; PROCEDURE BGreater (S, T : BScal): BOOLEAN;
PROCEDURE BAbsSizeOrd (S, T : BScal): INTEGER;
PROCEDURE BAbs (S : BScal; VAR T : BScal); PROCEDURE BSetNeg (VAR S : BScal);
PROCEDURE BInc (VAR S : BScal; i : LONGINT);
PROCEDURE BAdd (S, T : BScal; VAR Res : BScal);
PROCEDURE BMultiply (S, T : BScal; VAR Res : BScal); PROCEDURE BDivideRound (S, T : BScal; VAR Res : BScal);
PROCEDURE BCopyVect (VAR U, V : BVect; n : BDim);
PROCEDURE BCopyMatr (VAR M1, M2 : BMatr; n : BDim);
PROCEDURE BConvLR (S : BScal): LONGREAL;
PROCEDURE BConvSI (R : BScal; S : SuperInteger);
PROCEDURE LITOBScal (i : LONGINT; VAR S : BScal);
PROCEDURE BAffectIdentMatr (VAR M : BMatr; n : BDim);
PROCEDURE BTrMatr (M : BMatr; VAR Mtr : BMatr; d : BDim);
PROCEDURE BCanonicalVect (VAR V : BVect; i : BDim);
PROCEDURE BRandomScal (VAR s : BScal; m : BScal);
PROCEDURE BEuclide (A, B : BScal; VAR C, D, E, F, G : BScal);
   For given A and B, returns C, D, E, F, G such that:
                                      CA + DB = G = \gcd(A, B)
                                      EA + FB = 0.
```

where gcd is the greatest common denominator.

END BASISSI.

LILR

Procedures to convert between LONGINT (multipliers) and LONGREAL (elements of basis vectors). This is one of the four versions of the module CONVERT. The other versions are LISI, SILR, SISI. Which one is used depends on the current representation, as selected by the command select.

```
DEFINITION MODULE LILR;
FROM MULTLI IMPORT MScal;
                                          (* LONGINT.
                                                                                 *)
                                                                                 *)
FROM BASISLR IMPORT BScal;
                                          (* LONGREAL.
FROM SUPINT IMPORT SuperInteger;
PROCEDURE MScalToBScal (S : MScal; VAR R : BScal);
   Converts S to R (from LONGINT to LONGREAL).
PROCEDURE BScalToMScal (S : BScal; VAR R : MScal);
   Converts S to R (from LONGREAL to LONGINT).
PROCEDURE SupToBScal (S : SuperInteger; VAR R : BScal);
   Converts S to R (from SuperInteger to LONGREAL).
PROCEDURE SupToMScal (S : SuperInteger; VAR R : MScal);
   Converts S to R (from SuperInteger to LONGINT).
PROCEDURE BScalToSup (S : BScal; R : SuperInteger);
   Converts S to R (from LONGREAL to SuperInteger).
PROCEDURE MScalToSup (S : MScal; R : SuperInteger);
   Converts S to R (from LONGINT to SuperInteger).
END LILR.
```

LISI

Procedures to convert between LONGINT (multipliers) and SuperInteger (elements of basis vectors). Similar to LILR.

```
DEFINITION MODULE LISI;
                                          (* LONGINT.
FROM MULTLI IMPORT MScal;
FROM BASISSI IMPORT BScal;
                                          (* SuperInteger.
                                                                               *)
FROM SUPINT IMPORT SuperInteger;
PROCEDURE MScalToBScal (S : MScal; VAR R : BScal);
  Converts S to R (from LONGINT to SuperInteger).
PROCEDURE BScalToMScal (S : BScal; VAR R : MScal);
  Converts S to R (from SuperInteger to LONGINT).
PROCEDURE SupToBScal (S : SuperInteger; VAR R : BScal);
  Copies S to R.
PROCEDURE SupToMScal (S : SuperInteger; VAR R : MScal);
  Converts S to R (from SuperInteger to LONGINT).
PROCEDURE BScalToSup (S : BScal; R : SuperInteger);
  Copies S to R.
PROCEDURE MScalToSup (S : MScal; R : SuperInteger);
  Converts S to R (from LONGINT to SuperInteger).
END LISI.
```

SILR

Procedures to convert between SuperInteger (multipliers) and LONGREAL (elements of basis vectors). Similar to LILR.

```
DEFINITION MODULE SILR;
FROM SUPINT
              IMPORT SuperInteger;
FROM MULTSI
              IMPORT MScal;
                                           (* SuperInteger.
                                                                                 *)
                                           (* LONGREAL.
                                                                                 *)
FROM BASISLR IMPORT BScal;
PROCEDURE MScalToBScal (S : MScal;
                                        VAR R : BScal);
   Converts S to R (from SuperInteger to LONGREAL).
PROCEDURE BScalToMScal (S : BScal;
                                        VAR R : MScal);
   Converts S to R (from LONGREAL to SuperInteger).
PROCEDURE SupToBScal (S : SuperInteger;
                                              VAR R : BScal);
   Converts S to R (from SuperInteger to LONGREAL).
PROCEDURE SupToMScal (S : SuperInteger;
                                              VAR R : MScal);
   Copies S to R.
PROCEDURE BScalToSup (S : BScal;
                                      R : SuperInteger);
   Converts S to R (from LONGREAL to SuperInteger).
PROCEDURE MScalToSup (S : MScal;
                                      R : SuperInteger);
   Copies S to R.
END SILR.
```

SISI

Procedures to convert between SuperInteger (multipliers) and SuperInteger (elements of basis vectors). Simply copies the value (equivalent to Affect in SUPINT).

```
DEFINITION MODULE SISI;
FROM MULTSI IMPORT MScal; FROM BASISSI IMPORT BScal;
                                           (* SuperInteger.
                                           (* SuperInteger.
                                                                                  *)
FROM SUPINT IMPORT SuperInteger;
PROCEDURE MScalToBScal (S : MScal; VAR R : BScal);
   Copies S to R.
PROCEDURE BScalToMScal (S : BScal; VAR R : MScal);
   Copies S to R.
PROCEDURE SupToBScal (S : SuperInteger; VAR R : BScal);
   Copies S to R.
PROCEDURE SupToMScal (S : SuperInteger; VAR R : MScal);
   Copies S to R.
PROCEDURE BScalToSup (S : BScal; R : SuperInteger);
   Copies S to R.
PROCEDURE MScalToSup (S : MScal; R : SuperInteger);
   Copies S to R.
END SISI.
```

select

This command will change automatically the representations of the moduli and multipliers in the modules MULT, BASIS and CONVERT. To run this program, type "select" $xx\ yy$, where xx is LI or SI, and yy is LR or SI. Parameters xx and yy determine the types used for multipliers and for the moduli, respectively. The program copies MULTxx in MULT, BASISyy in BASIS, and xxyy in CONVERT. The module names are also changed appropriately.

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