

Sobol's Quasi-Random Sequence

1 Overview

1.1 Location \$(AMDAPPSDKSAMPLESROOT)\samples\opencl\cl\app

1.2 How to Run See the *Getting Started* guide for how to build samples. You first must compile the sample.

Use the command line to change to the directory where the executable is located. The default executables are placed in \$(AMDAPPSDKSAMPLESROOT)\samples\opencl\bin\x86 for 32-bit builds and \$(AMDAPPSDKSAMPLESROOT)\samples\opencl\bin\x86_64\ for 64-bit builds.

Type the following command(s).

1. QuasiRandomSequence
This runs the sample with default options -x 64 and -y 1.
2. QuasiRandomSequence -h
This prints the help file.

1.3 Command Line Options [Table 1](#) lists, and briefly describes, the command line options.

Table 1 Command Line Options

Short Form	Long Form	Description
-h	--help	Shows all command options and their respective meaning.
	--device	Devices on which the program is to be run. Acceptable values are <code>cpu</code> or <code>gpu</code> .
-q	--quiet	Quiet mode. Suppresses all text output.
-e	--verify	Verify results against reference implementation.
-t	--timing	Print timing.
	--dump	Dump binary image for all devices.
	--load	Load binary image and execute on device.
	--flags	Specify compiler flags to build the kernel.
-p	--platformId	Select platformId to be used (0 to N-1, where N is the number of available platforms).
-d	--deviceId	Select deviceId to be used (0 to N-1, where N is the number of available devices).
-v	--version	AMD APP SDK version string.
-y	--dimension	Number of dimensions.
-x	--vector	Number of vectors.
-i	--iterations	Number of iterations for kernel execution.

2 Description

To generate the j^{th} component of the points in a Sobol sequence, choose a primitive polynomial of some degree S_j in the field Z_2 :

$$X^{S_j} + a_{1,j} X^{S_j-1} + a_{2,j} X^{S_j-2} + \dots + a_{S_j-1,j} X + 1$$

where the coefficients $a_{1,j}, a_{2,j}, \dots, a_{S_j-1,j}$ are either 0 or 1. We define a sequence of positive integers $\{m_{1,j}, m_{2,j}, \dots\}$ by the recurrence relation

$$m_{k,j} = 2a_{1,j}m_{k-1,j} \oplus 2^2a_{2,j}m_{k-2,j} \oplus \dots \oplus 2^{S_j-1}a_{S_j-1,j}m_{k-S_j+1,j} \oplus 2^{S_j}m_{k-S_j,j} \oplus m_{k-S_j,j}$$

where \oplus is the bit-by-bit exclusive-or operator. The initial values $m_{1,j}, m_{2,j}, \dots, m_{S_j,j}$ can be chosen freely, provided each $m_{k,j}, 1 \leq k \leq S_j$, is odd and less than $2k$. The so-called direction

numbers $\{V_{1,j}, V_{2,j}, \dots\}$ are defined by $V_{k,j} = \frac{m_{k,j}}{2^k}$.

Then $x_{i,j}$, the j^{th} component of the i^{th} point in a Sobol sequence, is given by

$$x_{i,j} = i_1v_{1,j} \oplus i_2v_{2,j} \oplus \dots$$

where i_k is the k^{th} digit from the right when i is written in binary $i = \{\dots i_3 i_2 i_1\}_2$.

The primitive polynomials and direction numbers obtained based on various search criteria can be downloaded as text files from <http://www.maths.unsw.edu.au/~fkuo/sobol/>.

3 Implementation Details

Each thread block processes direction numbers of a single block, which represents a particular dimension, j .

First, all the precomputed direction numbers $\{V_{1,j}, V_{2,j}, \dots\}$ are cached into a local memory buffer from an array in global memory. Then, each work item calculates a Sobol's sequence value by using the equation

$$x_{i,j} = i_1v_{1,j} \oplus i_2v_{2,j} \oplus \dots$$

where i_k is the k^{th} digit from the right when i is written in binary $i = \{\dots i_3 i_2 i_1\}_2$, and i is the `local_id` of the work item.

4 Recommended Input Option Settings

For best performance, enter the following on the command line:

```
-y 10000 -x 1024 -i 10 -q -t
```

5 Reference

P. Bratley and B. L. Fox, "Algorithm 659: Implementing Sobol's quasirandom sequence generator" in: ACM Transactions on Mathematical Software (TOMS), Vol. 14, Issue 1 (March 1988).

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