On Optimal GFSR Pseudorandom Number Generators

By Shu Tezuka

Abstract. It is shown that in $t \geq 4$ dimensions no optimal GFSR generators exist.

1. Introduction. The binary representation of p-bit GFSR pseudorandom numbers is defined [1], [2] as follows, for given j_1, j_2, \ldots, j_p ,

$$Xi = a_{j_1+i-1}a_{j_2+i-1}\cdots a_{j_p+i-1}$$
 for $i = 1, 2, 3, \dots,$

where $\{Xi\}$ is a sequence of *p*-bit integers and $\{a_i\}$ is an *M*-sequence with period length $2^p - 1$ whose characteristic polynomial is

$$f(D) = 1 + c_1 D + c_2 D^2 + \dots + c_{p-2} D^{p-2} + c_{p-1} D^{p-1} + D^p \pmod{2}.$$

Here, the initial values $(a_1, a_2, \ldots, a_p) \neq (0, 0, \ldots, 0)$.

The GFSR sequences can be expressed by using the companion matrix of M-sequences. Denote the companion matrix by C,

	0	1	0	•••	0	0 -	
	0	0	1	•••	0	0	
	0	0	0	•••	0	0	
			• • • • • • •	•••			
C =				•••			
	0	0	0	• • •	0	0	
	0	0	0	•••	1	0	
	0	0	0	•••	0	1	
	1	c_{p-1}	c_{p-2}	•••	c_2	c_1	

Let* $\alpha = (a_1, a_2, \ldots, a_p)^t$, $\beta = (a_{j_1}, a_{j_2}, \ldots, a_{j_p})^t$. Then there exists a matrix G such that $\beta = G\alpha$. Hence, a p-bit GFSR sequence can be expressed as follows,

$$G\alpha, GC\alpha, GC^2\alpha, \ldots, GC^i\alpha, \ldots$$

Assume that G is nonsingular. Then the above sequence is

$$\beta, T\beta, T^2\beta, \ldots, T^i\beta, \ldots,$$

where $T = GCG^{-1}$.

Received October 7, 1985.

1980 Mathematics Subject Classification (1985 Revision). Primary 65C05, 65C10.

Key words and phrases. M-sequence, GFSR algorithm, quasi-Monte Carlo methods, discrepancy, random numbers.

 x^{t} is the transpose of a vector or a matrix x.

©1988 American Mathematical Society 0025-5718/88 \$1.00 + \$.25 per page 2. Discrepancy of GFSR Sequences. Recently, the *t*-dimensional discrepancy of GFSR sequences has been obtained in [3]. Let $r(L_1, L_2, \ldots, L_t)$ be the rank of the following set of row vectors,

$${T^{i_j} \mid j = 1, 2, \dots, L_i \text{ for } i = 1, 2, \dots, t},$$

where T^{i_j} is the *j*th row vector of T^i and $L_i \ge 0$ for $1 \le i \le t$. Let *r*min be the minimum of $r(L_1, L_2, \ldots, L_t)$ such that $r(L_1, L_2, \ldots, L_t)$ is not full. Note that $r\min \le p$. Then we have obtained the following theorem.

THEOREM D. The t-dimensional discrepancy of GFSR sequences with period $2^p - 1$ is

$$D_N^{(t)} = O((\log M)^t C \max),$$

where $M = 2^{p}$, $N = 2^{p} - 1$ and $C \max = 2^{-r \min}$.

3. Optimal GFSR Generators in High Dimensions. We have defined the optimal generators for GFSR sequences in [3]. The definition is as follows.

Definition. When $r \min = p$, we call the GFSR generator 'optimal', where p is the degree of the primitive polynomial.

Example. The following generator G1 is an optimal GFSR generator with $f(D) = D^7 + D^4 + 1$:

	٢1	0	0	0	0	0	ך 0	
	1	1	0	1	0	0	1	
	0	0	0	1	1	0	1	
G1 =	1	1	1	1	0	1	0	
	1	1	1	1	1	1	1	
	0	1	0	0	1	1	1	
	L1	1	0	0	1	1	0	

The purpose of this paper is to prove the following theorem. Here we consider the case of $t (\leq p)$ dimensions.

THEOREM. In t (≥ 4) dimensions, no optimal GFSR generators exist.

Proof. Consider the following linear equation,

(3.1)
$$\sum_{i=1}^{t} \sum_{j=1}^{L_i} T^{i_j} w_{ij} = (0, 0, \dots, 0),$$

where w_{ij} is over GF(2).

Note that the above equation has a nonzero solution if and only if the T^{i_j} 's are linearly dependent. The solution of (3.1) is said to be in a class (L_1, L_2, \ldots, L_t) if $w_{i,L_i} = 1$ for all $1 \le i \le t$.

Denote by $C(L_1, L_2, \ldots, L_t)$ the number of nonzero solutions of (3.1) in a class (L_1, L_2, \ldots, L_t) . By using the principle of inclusion and exclusion, for $L_i \geq 1$, $i = 1, 2, \ldots, t$, we have

$$C(L_1, L_2, \dots, L_t) = \sum_{i=0}^t (-1)^i \sum_{0 < j_1 < j_2 < \dots < j_i \le t} 2^{\sum_{k=1}^t L_k - i - \rho(j_1, j_2, \dots, j_t)},$$

where $\rho(j_1, j_2, \ldots, j_i)$ is equal to $r(f_1, f_2, \ldots, f_t)$ with

$$f_n = L_n - 1$$
 for $n = j_1, j_2, \dots, j_i$,
= L_n otherwise,

and where $0 < j_1 < j_2 < \cdots < j_i \le t$ and $n = 1, 2, \dots, t$.

Assume that $r \min = p$ in t dimensions. Consider a class (L_1, L_2, \ldots, L_t) such that $\sum_{i=1}^t L_i = p + 2$ with $L_i \ge 1$. Then

$$C(L_1, L_2, \dots, L_t) = 2^{p+2-p} - {}_t C_1 2^{p+1-p} + \sum_{i=2}^t (-1)^i {}_t C_i$$

= 4 - 2t + t - 1 = 3 - t \ge 0.

Therefore, t must be smaller than 4. \Box

Tokyo Research Laboratory IBM Japan, Ltd. 5-19 Sanbancho, Chiyoda-ku Tokyo 102, Japan

1. M. FUSHIMI & S. TEZUKA, "The k-distribution of Generalized Feedback Shift Register pseudorandom numbers," Comm. ACM, v. 26, 1983, pp. 516-523.

2. T. G. LEWIS & W. H. PAYNE, "Generalized Feedback Shift Register pseudorandom number algorithms," J. Assoc. Comput. Mach., v. 20, 1973, pp. 456-468.

3. S. TEZUKA, "On the discrepancy of GFSR pseudorandom numbers," J. Assoc. Comput. Mach., v. 34, 1987.