A Bibliography of Publications of George Marsaglia

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Abstract
This bibliography records publications of George Marsaglia.

Title word cross-reference

rank(A + B) = rank(A) + rank(B) [77]. t [91]. Tan\(^{-1}(\lambda)\) [11]. X + Y, X/Y [103].
*good* [138].
-bit [172]. -distribution [91].
2011 [203]. 20th [196, 197].
42 [79, 80].

64-bit [138, 146].

= [191].


Distributions [17, 20, 162]. Diverted [42]. does [77]. Dose [42, 52, 50]. DUPER [78]. during [50, 52].


Gamma [128, 84, 88, 103, 134]. Gaussian [112]. General [7, 6, 57].


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Kolmogorov [140].

Lack [85]. Lancaster [190]. lattice [165, 166]. Lehmer [171, 172]. less
[4, 5]. limits [4, 5]. Line [26, 48, 62, 63]. Linear [7, 60, 66, 76, 166, 6, 15, 70].
Long [133, 122]. Longest [133]. Longest-period [133]. Losses [26, 48]. lot
[181]. Lukacs [84].

March [195]. Marsaglia
Mathematical [199, 73]. Mathematics [191, 113]. Matrices
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[116, 170]. Monkeying [150]. Monster [133]. Monte
Multi [33]. Multi-Compartment [33]. Multidimensional [161].
multipliers [172, 175]. multivariate [8].

non [166]. non-linear [166]. Normal [58, 14, 20, 21, 22, 27, 28, 29, 36, 37,
39, 54, 64, 112, 131, 148, 153, 176, 8, 11, 24, 31, 38, 43, 53, 86, 90, 121].
normally [176]. Note [145, 3, 85, 99, 8]. Notes [49]. November [203].
Number [145, 158, 167, 47, 97, 99, 116, 117, 119, 124, 133, 142, 159, 160, 191,
173, 199, 171, 172, 175, 166, 168, 200, 62, 63, 67, 71, 78, 87, 92, 98, 108, 109,
111, 113, 122, 127, 138, 143, 154, 179, 170, 185, 186, 101]. Numbers

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option [143]. Optimal [60]. Optimality [162]. Orono [199]. Other
[151, 157]. Ottawa [192].

parking [181]. partitioned [82]. parts [125]. pass [139]. PC [108].
portable [122]. Prague [188, 189]. prediction [173]. Previously [133].
priority [79, 80]. Probabilities [110]. Probability [131, 198, 11, 16].
Problems [45, 46, 55, 137]. Procedure [25, 21, 34, 24, 38]. Procedures
quadratic [6, 10]. Query [64].

Radiation [42, 52, 50]. radioiron [89]. Random


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WA [203].

Xorshift [145, 144, 179, 187].

Zaman [173]. Ziggurat [178, 135, 176].

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11 George Marsaglia. Tables of $\frac{1}{2\pi} \tan^{-1}(\lambda)$ and $\tan^{-1}(\lambda)$ for $\lambda = .0001, .0002, \ldots, .9999$, with some remarks on their use in finding the normal probability measure of polygonal regions. Report D1-82-0078, Boeing Scientific Research Laboratories, Seattle, WA, USA, ???? 1960. ?? pp.


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Marsaglia:1980:CGN


Marsaglia:1980:GRV


Marsaglia:1983:RNG


Marsaglia:1983:RVI


Marsaglia:1984:EAM


Marsaglia:1984:FEI


Marsaglia:1984:GCM


Marsaglia:1985:CVR

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http://mathforum.org/kb/thread.jspa?messageID=1607565. From the posting: “Keep the following six lines of code somewhere in your files.

```c
#define znew ((z=36969*(z&65535)+(z>>16))<<(16))
#define wnew ((w=18000*(w&65535)+(w>>16))&65535)
#define UNI (znew+wnew)*4.656613e-10
static unsigned long z=362436069, w=521288629;
void setseed(unsigned long i1,unsigned long i2)
{z=i1; w=i2;}
```

Whenever you need random integers or random reals in your C program, just insert those six lines at (near?) the beginning of the program. In every expression where you want a random real in \([0,1)\) use UNI, or use IUNI for a random 32-bit integer. No need to mess with ranf() or ranf(lastI), etc, with their requisite overheads. Choices for replacing the two multipliers 36969 and 18000 are given below. Thus you can tailor your own in-line multiply-with-carry random number generator.”.


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www.jstatsoft.org/v08/i14; http://www.jstatsoft.org/v08/i14/xorshift.pdf. See [145] for corrections and the equivalence of xor-
shift generators and the well-understood linear feedback shift register.
generators. See also [184, 185, 186] for the failure of Marsaglia’s xorwow()
generator from this paper. See [179, 187] for detailed analysis.

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shows the equivalence of xorshift generators and the well-understood lin-
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