Corrigendum to the paper "Drawing random floating-point numbers from an interval", ACM TOMACS, 32:3, pp. 1–24

Frédéric Goualard

November 8, 2023

In Table IV of Section 5, the four functions γ sectionCC(), γ sectionCO(), γ sectionOC(), and γ sectionOO() present the same two flaws:

- If ceilint(a,b,g) returns an integer hi that is strictly greater than 2^p —with p the size of the significand of a and b— the random value k from the interval [0,hi] or [0,hi-1] may itself be greater than 2^p. Therefore, it may not be representable without rounding as a floating-point number when performing the multiplications (k-1)*g, k*g or (k+1)*g. The consequence is that some floating-point numbers in [a, b] cannot be drawn even though they should;
- For some rare intervals [a, b] where both bounds are very large in magnitude with opposite signs, the values (k-1)*g, k*g, or (k+1)*g may overflow.

Fortunately, there is a very simple fix to both problems: split k into two positive integers k1 and k2 such that:

 $\mathbf{k} = 2^v \times \mathbf{k1} + \mathbf{k2}$

and compute, e.g., b-k*g as 2^v*(b*2^-v-k1*g)-k2*g.

For the double precision format, we may choose v = 2: since $g \in [2^{-1074}, 2^{971}]$ and it can easily be proven that hi=ceilint(a,b,g) is always strictly smaller than 2^{55} , we have k1 < 2^{53} and k2 < 2^{53} , and therefore k*g < 2^{1024} , which precludes any overflow.

The following Julia code is a corrected version of the one in Table IV of the original article. It also presents an implementation of the function splitint64() to split a positive integer into two parts.

```
Given a 64 bits positive integer,
return two values `vhi` and `vlo`
such that:
   v = 4*vhi + vlo
.....
function splitint64(v)
    vhi = Float64(v>>2)
    vlo = Float64(v & 0x3)
    return (vhi,vlo)
end
.....
    \gammasectionCC(a,b)
Draw a float from an interval [a,b]
uniformly at random.
.....
function \gamma \texttt{sectionCC(a,b)}
   g = \gamma(a,b)
   hi = ceilint(a,b,g)
   k = rand(DiscreteUniform(0,hi))
   (k1,k2) = splitint64(k)
   if abs(a) <= abs(b)
      return (k == hi)
         ? a
         : 4*(b/4-k1*g)-k2*g
   else
      return (k == hi)
         ? b
         : 4*(a/4+k1*g)+k2*g
   end
end
.....
    \gammasectionCO(a,b)
Draw a float from an interval [a,b)
uniformly at random.
.....
function \gammasectionCO(a,b)
   g = \gamma(a,b)
   hi = ceilint(a,b,g)
   k = rand(DiscreteUniform(1,hi))
   (k1,k2) = splitint64(k)
   if abs(a) <= abs(b)
      return (k == hi)
         ? a
         : 4*(b/4-k1*g)-k2*g
   else
      return 4*(a/4+k1*g)+(k2-1)*g
   end
```

....

end

```
.....
    \gammasectionOC(a,b)
Draw a float from an interval (a,b]
uniformly at random.
.....
function \gamma \texttt{sectionOC}(\texttt{a,b})
   g = \gamma(a,b)
   hi = ceilint(a,b,g)
   k = rand(DiscreteUniform(0,hi-1))
   (k1,k2) = splitint64(k)
   if abs(a) <= abs(b)
       return 4*(b/4-k1*g)-k2*g
   else
       return (k == hi-1)
          ? b
           : 4*(a/4+k1*g)+(k2+1)*g
   end
end
.....
    \gammasectionOO(a,b)
Draw a float from an interval (a,b)
uniformly at random.
.....
function \gamma \texttt{section00(a,b)}
   g = \gamma(a,b)
   hi = ceilint(a,b,g)
   k = rand(DiscreteUniform(1, hi-1))
   (k1,k2) = splitint64(k)
   if abs(a) <= abs(b)
       return 4*(b/4-k1*g)-k2*g
   else
       return 4*(a/4+k1*g)+k2*g
   end
```

```
end
```