

set rng — Set which random-number generator (RNG) to use

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Description

`set rng` determines which random-number generator (RNG) Stata's [random-number functions](#) and commands will use.

Syntax

```
set rng { default | mt64 | mt64s | kiss32 }
```

Remarks and examples

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Remarks are presented under the following headings:

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Introduction

By default, Stata uses the 64-bit Mersenne Twister (`mt64`) RNG. `mt64s` is a stream RNG based on the 64-bit Mersenne Twister. Earlier versions of Stata used the 32-bit KISS (keep it simple stupid) (`kiss32`) RNG.

With `set rng default` (the default), code running under [version control](#) will automatically use the appropriate RNG—`mt64` in Stata 14 and later and `kiss32` for earlier code.

The scope of `set rng` is the Stata session, do-file, or program in which `rng` is set.

Unless you want to simultaneously draw random numbers in separate instances of Stata, we recommend that you do not change Stata's default behavior for its RNGs. See [\[R\] set rngstream](#) for an introduction to simultaneously drawing random numbers in separate instances of Stata.

See [\[FN\] Random-number functions](#), [\[R\] set seed](#), and [\[R\] set rngstream](#) for more information.

Random-number generators in Stata

The default RNG in Stata is the 64-bit Mersenne Twister. See [Matsumoto and Nishimura \(1998\)](#) for more details. The default RNG in Stata 13 and earlier versions was George Marsaglia's 32-bit KISS generator (G. Marsaglia, 1994, pers. comm.). The KISS generator is still available under version control or via `set rng`. Multiple independent random-number streams (based on the 64-bit Mersenne Twister) are also supported for use in multiple simultaneous instances of Stata; see [\[R\] set rngstream](#) for more information on this. The abbreviations `mt64`, `kiss32`, and `mt64s` are used, respectively, to specify these three generators in Stata commands and functions.

So far, we have discussed two ways you can specify the RNG: with `set rng` and through version control. Another way to specify the RNG is with functions and system parameters explicitly named after the generators. In fact, all random-number functions have variants that are explicitly named after each generator, using the generator abbreviation as the suffix. For example, `runiform_mt64()`, `runiform_kiss32()`, and `runiform_mt64s()` are variants of `runiform()` for each generator. Similarly, we have `rnormal_mt64()`, `rnormal_kiss32()`, `rnormal_mt64s()`, etc.

The system parameters `seed` and `rngstate` also have variants explicitly named after each generator: `seed_mt64`, `seed_kiss32`, `seed_mt64s`, `rngstate_mt64`, `rngstate_kiss32`, and `rngstate_mt64s`.

For example, here is how you can use functions and parameters specific to `mt64` to set the seed, generate random numbers, preserve a state, generate more numbers, and restore the previously preserved state:

```
. set seed_mt64 482637
. generate u = runiform_mt64()
. local state = c(rngstate_mt64)
. generate l = rlogistic_mt64()
. set rngstate_mt64 'state'
```

Note that calling functions and setting parameters specific to, say, `kiss32`, will not change the current RNG, the seed of the current RNG, or the state of the current RNG—unless the current RNG is `kiss32`.

Reference

Matsumoto, M., and T. Nishimura. 1998. Mersenne Twister: A 623-dimensionally equidistributed uniform pseudo-random number generator. *ACM Transactions on Modeling and Computer Simulation* 8: 3–30. <https://doi.org/10.1145/272991.272995>.

Also see

[R] [set](#) — Overview of system parameters

[R] [set rngstream](#) — Specify the stream for the stream random-number generator

[R] [set seed](#) — Specify random-number seed and state

[FN] [Random-number functions](#)

[P] [version](#) — Version control

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