For a long time the implementation of pseudo-random number sequence generators in standard programming language libraries and mathematical packages was of poor quality. The situation has started to improve relatively recently. Even nowadays a large number of libraries and poorly supported mathematical packages utilize the old algorithms of pseudo-random numbers generation. We describe four actual sets of statistical tests that can be used to test the generator that is used in a particular software system. The emphasis is on the use of command-line utilities, to avoid low-level programming.