

NAG Library Function Document

nag_rand_neg_bin (g05thc)

1 Purpose

nag_rand_neg_bin (g05thc) generates a vector of pseudorandom integers from the discrete negative binomial distribution with parameter m and probability p of success at a trial.

2 Specification

```
#include <nag.h>
#include <nagg05.h>

void nag_rand_neg_bin (Nag_ModeRNG mode, Integer n, Integer m, double p,
    double r[], Integer lr, Integer state[], Integer x[], NagError *fail)
```

3 Description

nag_rand_neg_bin (g05thc) generates n integers x_i from a discrete negative binomial distribution, where the probability of $x_i = I$ (I successes before m failures) is

$$P(x_i = I) = \frac{(m + I - 1)!}{I!(m - 1)!} \times p^I \times (1 - p)^m, \quad I = 0, 1, \dots$$

The variates can be generated with or without using a search table and index. If a search table is used then it is stored with the index in a reference vector and subsequent calls to nag_rand_neg_bin (g05thc) with the same parameter value can then use this reference vector to generate further variates.

One of the initialization functions nag_rand_init_repeatable (g05kfc) (for a repeatable sequence if computed sequentially) or nag_rand_init_nonrepeatable (g05kgc) (for a non-repeatable sequence) must be called prior to the first call to nag_rand_neg_bin (g05thc).

4 References

Knuth D E (1981) *The Art of Computer Programming (Volume 2)* (2nd Edition) Addison–Wesley

5 Arguments

1: **mode** – Nag_ModeRNG *Input*

On entry: a code for selecting the operation to be performed by the function.

mode = Nag_InitializeReference
Set up reference vector only.

mode = Nag_GenerateFromReference
Generate variates using reference vector set up in a prior call to nag_rand_neg_bin (g05thc).

mode = Nag_InitializeAndGenerate
Set up reference vector and generate variates.

mode = Nag_GenerateWithoutReference
Generate variates without using the reference vector.

C o n s t r a i n t : **mode** = Nag_InitializeReference, Nag_GenerateFromReference,
Nag_InitializeAndGenerate or Nag_GenerateWithoutReference.

- 2: **n** – Integer *Input*
On entry: n , the number of pseudorandom numbers to be generated.
Constraint: $n \geq 0$.
- 3: **m** – Integer *Input*
On entry: m , the number of failures of the distribution.
Constraint: $m \geq 0$.
- 4: **p** – double *Input*
On entry: p , the parameter of the negative binomial distribution representing the probability of success at a single trial.
Constraint: $0.0 \leq p < 1.0$.
- 5: **r[*lr*]** – double *Communication Array*
On entry: if **mode** = Nag_GenerateFromReference, the reference vector from the previous call to nag_rand_neg_bin (g05thc).
 If **mode** = Nag_GenerateWithoutReference, **r** is not referenced and may be **NULL**.
On exit: if **mode** \neq Nag_GenerateWithoutReference, the reference vector.
- 6: **lr** – Integer *Input*
On entry: the dimension of the array **r**.
Suggested value:
 if **mode** \neq Nag_GenerateWithoutReference,
 lr = $28 + (20 \times \sqrt{m \times p} + 30 \times p) / (1 - p)$ approximately;
 otherwise **lr** = 1.
Constraints:
 if **mode** = Nag_InitializeReference or Nag_InitializeAndGenerate,
 lr > $\text{int}\left(\frac{m \times p + 7.15 \times \sqrt{m \times p} + 20.15 \times p}{1 - p} + 8.5\right)$
 – $\max\left(\left(0, \text{int}\left(\frac{m \times p - 7.15 \times \sqrt{m \times p}}{1 - p}\right)\right)\right) + 9$;
 if **mode** = Nag_GenerateFromReference, **lr** must remain unchanged from the previous call to nag_rand_neg_bin (g05thc).
- 7: **state**[*dim*] – Integer *Communication Array*
Note: the dimension, *dim*, of this array is dictated by the requirements of associated functions that must have been previously called. This array **MUST** be the same array passed as argument **state** in the previous call to nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc).
On entry: contains information on the selected base generator and its current state.
On exit: contains updated information on the state of the generator.
- 8: **x**[**n**] – Integer *Output*
On exit: the n pseudorandom numbers from the specified negative binomial distribution.

9: **fail** – NagError *

Input/Output

The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

See Section 3.2.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_BAD_PARAM

On entry, argument $\langle value \rangle$ had an illegal value.

NE_INT

On entry, **lr** is too small when **mode** = Nag_InitializeReference or Nag_InitializeAndGenerate: **lr** = $\langle value \rangle$, minimum length required = $\langle value \rangle$.

On entry, **m** = $\langle value \rangle$.

Constraint: **m** \geq 0.

On entry, **n** = $\langle value \rangle$.

Constraint: **n** \geq 0.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

An unexpected error has been triggered by this function. Please contact NAG.

See Section 3.6.6 in How to Use the NAG Library and its Documentation for further information.

NE_INVALID_STATE

On entry, **state** vector has been corrupted or not initialized.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.

See Section 3.6.5 in How to Use the NAG Library and its Documentation for further information.

NE_PREV_CALL

p or **m** is not the same as when **r** was set up in a previous call.

Previous value of **p** = $\langle value \rangle$ and **p** = $\langle value \rangle$.

Previous value of **m** = $\langle value \rangle$ and **m** = $\langle value \rangle$.

NE_REAL

On entry, **p** = $\langle value \rangle$.

Constraint: $0.0 \leq \mathbf{p} < 1.0$.

NE_REF_VEC

On entry, some of the elements of the array **r** have been corrupted or have not been initialized.

7 Accuracy

Not applicable.

8 Parallelism and Performance

nag_rand_neg_bin (g05thc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

Please consult the x06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

None.

10 Example

This example prints 20 pseudorandom integers from a negative binomial distribution with parameters $m = 60$ and $p = 0.999$, generated by a single call to nag_rand_neg_bin (g05thc), after initialization by nag_rand_init_repeatabl (g05kfc).

10.1 Program Text

```

/* nag_rand_neg_bin (g05thc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */
/* Pre-processor includes */
#include <stdio.h>
#include <math.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagg05.h>

int main(void)
{
    /* Integer scalar and array declarations */
    Integer exit_status = 0;
    Integer lr, i, lstate;
    Integer *state = 0, *x = 0;

    /* NAG structures */
    NagError fail;
    Nag_ModeRNG mode;

    /* Double scalar and array declarations */
    double *r = 0;

    /* Set the distribution parameters */
    double p = 0.9990e0;
    Integer m = 60;

    /* Set the sample size */
    Integer n = 20;

    /* Choose the base generator */
    Nag_BaseRNG genid = Nag_Basic;
    Integer subid = 0;

    /* Set the seed */
    Integer seed[] = { 1762543 };
    Integer lseed = 1;

    /* Initialize the error structure */
    INIT_FAIL(fail);

```

```

printf("nag_rand_neg_bin (g05thc) Example Program Results\n\n");

/* Get the length of the state array */
lstate = -1;
nag_rand_init_repeatabe(genid, subid, seed, lseed, state, &lstate, &fail);
if (fail.code != NE_NOERROR) {
    printf("Error from nag_rand_init_repeatabe (g05kfc).\n%s\n",
           fail.message);
    exit_status = 1;
    goto END;
}

/* Calculate the size of the reference vector,
we are not using r, so lr can be set to 0 */
lr = 0;

/* Allocate arrays */
if (!(r = NAG_ALLOC(lr, double)) ||
    !(state = NAG_ALLOC(lstate, Integer)) || !(x = NAG_ALLOC(n, Integer)))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

/* Initialize the generator to a repeatable sequence */
nag_rand_init_repeatabe(genid, subid, seed, lseed, state, &lstate, &fail);
if (fail.code != NE_NOERROR) {
    printf("Error from nag_rand_init_repeatabe (g05kfc).\n%s\n",
           fail.message);
    exit_status = 1;
    goto END;
}

/* Generate the variates, initializing the reference
vector at the same time */
mode = Nag_GenerateWithoutReference;
nag_rand_neg_bin(mode, n, m, p, r, lr, state, x, &fail);
if (fail.code != NE_NOERROR) {
    printf("Error from nag_rand_neg_bin (g05thc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Display the variates */
for (i = 0; i < n; i++)
    printf("%12" NAG_IFMT "\n", x[i]);

END:
    NAG_FREE(r);
    NAG_FREE(state);
    NAG_FREE(x);

    return exit_status;
}

```

10.2 Program Data

None.

10.3 Program Results

nag_rand_neg_bin (g05thc) Example Program Results

```

62339
50505
64863
66289
50434

```

59461
57365
65965
59572
63104
47833
54735
62075
48018
61458
55190
54263
80995
70129
60200
