

NAG Library Routine Document

G05RKF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

1 Purpose

G05RKF generates pseudorandom uniform variates with joint distribution of a Gumbel–Hougaard Archimedean copula.

2 Specification

SUBROUTINE G05RKF (N, M, THETA, SORDER, STATE, X, LDX, SDX, IFAIL)

INTEGER N, M, SORDER, STATE(*), LDX, SDX, IFAIL

REAL (KIND=nag_wp) THETA, X(LDX,SDX)

3 Description

Generates n pseudorandom uniform m -variates whose joint distribution is the Gumbel–Hougaard Archimedean copula C_θ , given by

$$C_\theta = \exp\left\{-\left[(-\ln u_1)^\theta + (-\ln u_2)^\theta + \cdots + (-\ln u_m)^\theta\right]\right\}, \quad \begin{cases} \theta \in (1, \infty), \\ u_j \in (0, 1], \quad j = 1, 2, \dots, m; \end{cases}$$

with the special cases:

$C_1 = u_1 u_2 \cdots u_m$, the product copula;

$C_\infty = \min(u_1, u_2, \dots, u_m)$, the Fréchet–Hoeffding upper bound.

The generation method uses mixture of powers.

One of the initialization routines G05KFF (for a repeatable sequence if computed sequentially) or G05KGF (for a non-repeatable sequence) must be called prior to the first call to G05RKF.

4 References

Marshall A W and Olkin I (1988) Families of multivariate distributions *Journal of the American Statistical Association* **83** 403

Nelsen R B (2006) *An Introduction to Copulas* (2nd Edition) Springer Series in Statistics

5 Parameters

1: N – INTEGER *Input*

On entry: n , the number of pseudorandom uniform variates to generate.

Constraint: $N \geq 0$.

2: M – INTEGER *Input*

On entry: m , the number of dimensions.

Constraint: $M \geq 2$.

- 3: THETA – REAL (KIND=nag_wp) Input
On entry: θ , the copula parameter.
Constraint: THETA \geq 1.0.
- 4: SORDER – INTEGER Input
On entry: determines the storage order of variates; the (i, j) th variate is stored in $X(i, j)$ if SORDER = 1, and $X(j, i)$ if SORDER = 2, for $i = 1, 2, \dots, n$ and $j = 1, 2, \dots, m$.
Constraint: SORDER = 1 or 2.
- 5: STATE(*) – INTEGER array Communication Array
Note: the actual argument supplied must be the array STATE supplied to the initialization routines G05KFF or G05KGF.
On entry: contains information on the selected base generator and its current state.
On exit: contains updated information on the state of the generator.
- 6: X(LDX,SDX) – REAL (KIND=nag_wp) array Output
On exit: the pseudorandom uniform variates with joint distribution described by C_θ , with $X(i, j)$ holding the i th value for the j th dimension if SORDER = 1 and the j th value for the i th dimension of SORDER = 2.
- 7: LDX – INTEGER Input
On entry: the first dimension of the array X as declared in the (sub)program from which G05RKF is called.
Constraints:
 if SORDER = 1, LDX \geq N;
 if SORDER = 2, LDX \geq M.
- 8: SDX – INTEGER Input
On entry: the second dimension of the array X as declared in the (sub)program from which G05RKF is called.
Constraints:
 if SORDER = 1, SDX \geq M;
 if SORDER = 2, SDX \geq N.
- 9: IFAIL – INTEGER Input/Output
On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.
 For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter, the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**
On exit: IFAIL = 0 unless the routine detects an error or a warning has been flagged (see Section 6).

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, STATE vector was not initialized or has been corrupted.

IFAIL = 2

On entry, THETA < 1.0.

IFAIL = 3

On entry, N < 0.

IFAIL = 4

On entry, M < 2.

IFAIL = 5

On entry, SORDER \neq 1 and SORDER \neq 2.

IFAIL = 7

On entry, SORDER = 1 and LDX < N,
or SORDER = 2 and LDX < M.

IFAIL = 8

On entry, SORDER = 1 and SDX < M,
or SORDER = 2 and SDX < N.

7 Accuracy

Not applicable.

8 Further Comments

In practice, the need for numerical stability restricts the range of θ such that:

if $(\theta - 1) < 1.0 \times 10^{-6}$, the routine returns pseudorandom uniform variates with C_1 joint distribution;

if $\theta > \max(80.0, -0.5 \ln \epsilon_s)$, the routine returns pseudorandom uniform variates with C_∞ joint distribution;

where ϵ_s is the safe-range parameter, the value of which is returned by X02AMF.

9 Example

This example generates thirteen four-dimensional variates for copula $C_{2.4}$.

9.1 Program Text

```

Program g05rkfe

!      G05RKF Example Program Text

!      Mark 24 Release. NAG Copyright 2012.

!      .. Use Statements ..
Use nag_library, Only: g05kff, g05rkf, nag_wp, x04caf
!      .. Implicit None Statement ..
Implicit None
!      .. Parameters ..
Integer, Parameter          :: lseed = 1, nin = 5, nout = 6
!      .. Local Scalars ..
Real (Kind=nag_wp)         :: theta
Integer                    :: genid, ifail, ldx, lstate, m, n,      &
                          sdx, sorder, subid

!      .. Local Arrays ..
Real (Kind=nag_wp), Allocatable :: x(:, :)
Integer                        :: seed(lseed)
Integer, Allocatable           :: state(:)

!      .. Executable Statements ..
Write (nout,*) 'G05RKF Example Program Results'
Write (nout,*)
Flush (nout)

!      Skip heading in data file
Read (nin,*)

!      Read in the base generator information and seed
Read (nin,*) genid, subid, seed(1)

!      Initial call to initialiser to get size of STATE array
lstate = 0
Allocate (state(lstate))
ifail = 0
Call g05kff(genid,subid,seed,lseed,state,lstate,ifail)

!      Reallocate STATE
Deallocate (state)
Allocate (state(lstate))

!      Initialize the generator to a repeatable sequence
ifail = 0
Call g05kff(genid,subid,seed,lseed,state,lstate,ifail)

!      Read in sample size, number of dimensions and order
Read (nin,*) n, m, sorder

      If (sorder==1) Then
!          X(N,M)
!          ldx = n
!          sdx = m
      Else
!          X(M,N)
!          ldx = m
!          sdx = n
      End If
      Allocate (x(ldx,sdx))

!      Read in parameter
Read (nin,*) theta

!      Generate variates
ifail = 0
Call g05rkf(n,m,theta,sorder,state,x,ldx,sdx,ifail)

!      Display the variates
      If (sorder==1) Then
!          X(N,M)

```

```

        ifail = 0
        Call x04caf('General',' ',n,m,x,ldx, &
            'Uniform variates with copula joint distribution',ifail)
    Else
!       X(M,N)
        ifail = 0
        Call x04caf('General',' ',m,n,x,ldx, &
            'Uniform variates with copula joint distribution',ifail)
    End If

End Program g05rkfe

```

9.2 Program Data

G05RKF Example Program Data

```

1  1  1762543      :: GENID,SUBID,SEED(1)
13 4  1           :: N,M,SORDER
2.4              :: THETA

```

9.3 Program Results

G05RKF Example Program Results

Uniform variates with copula joint distribution

	1	2	3	4
1	0.9369	0.8676	0.9713	0.8854
2	0.1139	0.3063	0.8625	0.2743
3	0.4418	0.2211	0.5042	0.4985
4	0.7902	0.6007	0.7493	0.6474
5	0.8362	0.9847	0.8807	0.9079
6	0.1781	0.4610	0.1283	0.1329
7	0.1272	0.1760	0.1805	0.0383
8	0.4473	0.2171	0.1662	0.1300
9	0.8899	0.9005	0.8844	0.8879
10	0.9069	0.8681	0.8450	0.8804
11	0.2222	0.5499	0.4965	0.6488
12	0.3807	0.5967	0.5096	0.3577
13	0.8445	0.7755	0.8661	0.8948
