

NAG Library Routine Document

G05TDF

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

G05TDF generates a vector of pseudorandom integers from a discrete distribution with a given PDF (probability density function) or CDF (cumulative distribution function) p .

2 Specification

```
SUBROUTINE G05TDF (MODE, N, P, NP, IP1, ITYPE, R, LR, STATE, X, IFAIL)
INTEGER          MODE, N, NP, IP1, ITYPE, LR, STATE(*), X(N), IFAIL
REAL (KIND=nag_wp) P(NP), R(LR)
```

3 Description

G05TDF generates a sequence of n integers x_i , from a discrete distribution defined by information supplied in P. This may either be the PDF or CDF of the distribution. A reference vector is first set up to contain the CDF of the distribution in its higher elements, followed by an index.

Setting up the reference vector and subsequent generation of variates can each be performed by separate calls to G05TDF or may be combined in a single call.

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 G05TDF.

4 References

Kendall M G and Stuart A (1969) *The Advanced Theory of Statistics (Volume 1)* (3rd Edition) Griffin
 Knuth D E (1981) *The Art of Computer Programming (Volume 2)* (2nd Edition) Addison-Wesley

5 Parameters

- 1: MODE – INTEGER *Input*
On entry: a code for selecting the operation to be performed by the routine.
 MODE = 0
 Set up reference vector only.
 MODE = 1
 Generate variates using reference vector set up in a prior call to G05TDF.
 MODE = 2
 Set up reference vector and generate variates.
 MODE = 3
 Generate variates without using the reference vector.
Constraint: MODE = 0, 1, 2 or 3.
- 2: N – INTEGER *Input*
On entry: n , the number of pseudorandom numbers to be generated.
Constraint: $N \geq 0$.

- 3: P(NP) – REAL (KIND=nag_wp) array *Input*
On entry: the PDF or CDF of the distribution.
Constraints:
 $0.0 \leq P(i) \leq 1.0$, for $i = 1, 2, \dots, NP$;
 if $ITYPE = 1$, $\sum_{i=1}^{NP} P(i) = 1.0$;
 if $ITYPE = 2$, $P(i) < P(j)$, $i < j$ and $P(NP) = 1.0$.
- 4: NP – INTEGER *Input*
On entry: the number of values supplied in P defining the PDF or CDF of the discrete distribution.
Constraint: $NP > 0$.
- 5: IP1 – INTEGER *Input*
On entry: the value of the variate, a whole number, to which the probability in P(1) corresponds.
- 6: ITYPE – INTEGER *Input*
On entry: indicates the type of information contained in P.
 ITYPE = 1
 P contains a probability distribution function (PDF).
 ITYPE = 2
 P contains a cumulative distribution function (CDF).
Constraint: ITYPE = 1 or 2.
- 7: R(LR) – REAL (KIND=nag_wp) array *Communication Array*
On entry: if $MODE = 1$, the reference vector from the previous call to G05TDF.
On exit: the reference vector.
- 8: LR – INTEGER *Input*
On entry: the dimension of the array R as declared in the (sub)program from which G05TDF is called.
Suggested value:
 if $MODE \neq 3$, $LR = 10 + 1.4 \times NP$ approximately (for optimum efficiency in generating variates);
 otherwise $LR = 1$.
Constraints:
 if $MODE = 0$ or 2 , $LR \geq NP + 8$;
 if $MODE = 1$, LR should remain unchanged from the previous call to G05TDF.
- 9: 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.
- 10: X(N) – INTEGER array *Output*
On exit: contains n pseudorandom numbers from the specified discrete distribution.

11: 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, MODE \neq 0, 1 or 2.

IFAIL = 2

On entry, N < 0.

IFAIL = 3

With ITYPE = 1, $P(j) < 0$ for at least one value of j .

With ITYPE = 1, the sum of $P(j)$, for $j = 1, 2, \dots, NP$, does not equal 1.

With ITYPE = 2, the values of $P(j)$ are not all in non-descending order.

IFAIL = 4

On entry, NP < 1.

IFAIL = 6

On entry, ITYPE \neq 1 or 2.

IFAIL = 7

The value of NP, ITYPE or IP1 is not the same as when R was set up in a previous call to G05TDF with MODE = 0 or 2.

On entry, the R vector was not initialized correctly, or has been corrupted.

IFAIL = 8

On entry, LR is too small when MODE = 0 or 2.

IFAIL = 9

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

7 Accuracy

Not applicable.

8 Further Comments

None.

9 Example

This example prints 20 pseudorandom variates from a discrete distribution whose PDF, p , is defined as follows:

n	p
-5	0.01
-4	0.02
-3	0.04
-2	0.08
-1	0.20
0	0.30
1	0.20
2	0.08
3	0.04
4	0.02
5	0.01

The reference vector is set up and the variates are generated by a single call to G05TDF, after initialization by G05KFF.

9.1 Program Text

```

Program g05tdfe

!      G05TDF Example Program Text

!      Mark 24 Release. NAG Copyright 2012.

!      .. Use Statements ..
      Use nag_library, Only: g05kff, g05tdf, nag_wp
!      .. Implicit None Statement ..
      Implicit None
!      .. Parameters ..
      Integer, Parameter          :: lseed = 1, nin = 5, nout = 6
!      .. Local Scalars ..
      Integer                     :: genid, ifail, ip1, itype, lr,          &
                                lstate, mode, n, np, subid
!      .. Local Arrays ..
      Real (Kind=nag_wp), Allocatable :: p(:), r(:)
      Integer                         :: seed(lseed)
      Integer, Allocatable             :: state(:), x(:)
!      .. Intrinsic Procedures ..
      Intrinsic                       :: ceiling, real
!      .. Executable Statements ..
      Write (nout,*) 'G05TDF Example Program Results'
      Write (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(1state))

!       Initialize the generator to a repeatable sequence
        ifail = 0
        Call g05kff(genid,subid,seed,lseed,state,1state,ifail)

!       Read in sample size
        Read (nin,*) n

!       Read in the distribution parameters
        Read (nin,*) np, ip1, itype

!       Use suggested value for LR
        lr = 10 + ceiling(1.4E0_nag_wp*real(np,kind=nag_wp))

!       Generate and set up reference vector in one go
        mode = 2

        Allocate (p(np),x(n),r(lr))

!       Read in probabilities
        Read (nin,*) p(1:np)

!       Generate the variates
        ifail = 0
        Call g05tdf(mode,n,p,np,ip1,itype,r,lr,state,x,ifail)

!       Display the variates
        Write (nout,99999) x(1:n)

99999 Format (1X,I12)
      End Program g05tdfe

```

9.2 Program Data

G05TDF Example Program Data

```

1 1 1762543          :: GENID,SUBID,SEED(1)
20                 :: N
11 -5 1            :: NP,IP1,ITYPE
0.01 0.02 0.04 0.08 0.2 0.3
0.2 0.08 0.04 0.02 0.01      :: End of P

```

9.3 Program Results

G05TDF Example Program Results

```

0
-2
1
1
-2
0
0
1
0
1
-3
-1
0
-3
0
-1
-1
5
2
0

```