NAG Library Function Document

nag_prob_gamma_vector (g01sfc)

1 Purpose

nag_prob_gamma_vector (g01sfc) returns a number of lower or upper tail probabilities for the gamma distribution.

2 Specification

```
#include <nag.h>
#include <nagg01.h>
```

```
void nag_prob_gamma_vector (Integer ltail, const Nag_TailProbability tail[],
     Integer lg, const double g[], Integer la, const double a[], Integer lb,
     const double b[], double p[], Integer ivalid[], NagError *fail)
```

3 Description

The lower tail probability for the gamma distribution with parameters α_i and β_i, $P(G_i \leq g_i)$, is defined by:

$$P(G_i \leq g_i : \alpha_i, \beta_i) = \frac{1}{\beta_i^{\alpha_i} \Gamma(\alpha_i)} \int_0^{g_i} G_i^{\alpha_i - 1} e^{-G_i/\beta_i} \, dG_i, \quad \alpha_i > 0.0, \, \beta_i > 0.0.$$

The mean of the distribution is $\alpha_i \beta_i$ and its variance is $\alpha_i {\beta_i}^2$. The transformation $Z_i = \frac{G_i}{\beta_i}$ is applied to yield the following incomplete gamma function in normalized form,

$$P(G_i \leq g_i : \alpha_i, \beta_i) = P(Z_i \leq g_i/\beta_i : \alpha_i, 1.0) = \frac{1}{\Gamma(\alpha_i)} \int_0^{g_i/\beta_i} Z_i^{\alpha_i - 1} e^{-Z_i} \, dZ_i.$$

This is then evaluated using nag_incomplete_gamma (s14bac).

The input arrays to this function are designed to allow maximum flexibility in the supply of vector arguments by re-using elements of any arrays that are shorter than the total number of evaluations required. See Section 2.6 in the g01 Chapter Introduction for further information.

4 References

Hastings N A J and Peacock J B (1975) *Statistical Distributions* Butterworth

5 Arguments

1: **ltail** – Integer *Input*

On entry: the length of the array **tail**.

Constraint: **ltail** > 0.

2: **tail**[**ltail**] – const Nag_TailProbability *Input*

On entry: indicates whether a lower or upper tail probability is required. For $j = (i - 1)$ mod **ltail**, for $i = 1, 2, \ldots, \max(\mathbf{ltail}, \mathbf{lg}, \mathbf{la}, \mathbf{lb})$:

tail[j] = Nag_LowerTail
The lower tail probability is returned, i.e., $p_i = P(G_i \leq g_i : \alpha_i, \beta_i)$.

tail$[j]$ = Nag_UpperTail
The upper tail probability is returned, i.e., $p_i = P(G_i \geq g_i : \alpha_i, \beta_i)$.

Constraint: **tail**$[j-1]$ = Nag_LowerTail or Nag_UpperTail, for $j = 1, 2, \ldots,$ **ltail**.

3: **lg** – Integer *Input*

On entry: the length of the array **g**.

Constraint: **lg** > 0.

4: **g**[**lg**] – const double *Input*

On entry: g_i, the value of the gamma variate with $g_i = \mathbf{g}[j]$, $j = (i-1)$ mod **lg**.

Constraint: **g**$[j-1] \geq 0.0$, for $j = 1, 2, \ldots,$ **lg**.

5: **la** – Integer *Input*

On entry: the length of the array **a**.

Constraint: **la** > 0.

6: **a**[**la**] – const double *Input*

On entry: the parameter α_i of the gamma distribution with $\alpha_i = \mathbf{a}[j]$, $j = (i-1)$ mod **la**.

Constraint: **a**$[j-1] > 0.0$, for $j = 1, 2, \ldots,$ **la**.

7: **lb** – Integer *Input*

On entry: the length of the array **b**.

Constraint: **lb** > 0.

8: **b**[**lb**] – const double *Input*

On entry: the parameter β_i of the gamma distribution with $\beta_i = \mathbf{b}[j]$, $j = (i-1)$ mod **lb**.

Constraint: **b**$[j-1] > 0.0$, for $j = 1, 2, \ldots,$ **lb**.

9: **p**$[dim]$ – double *Output*

Note: the dimension, *dim*, of the array **p** must be at least max(**lg**, **la**, **lb**, **ltail**).

On exit: p_i, the probabilities of the beta distribution.

10: **ivalid**$[dim]$ – Integer *Output*

Note: the dimension, *dim*, of the array **ivalid** must be at least max(**lg**, **la**, **lb**, **ltail**).

On exit: **ivalid**$[i-1]$ indicates any errors with the input arguments, with

ivalid$[i-1] = 0$
No error.

ivalid$[i-1] = 1$

On entry, invalid value supplied in **tail** when calculating p_i.

ivalid$[i-1] = 2$

On entry, $g_i < 0.0$.

ivalid$[i-1] = 3$

On entry, $\alpha_i \leq 0.0$,
or $\beta_i \leq 0.0$.

ivalid$[i-1] = 4$

The solution did not converge in 600 iterations, see nag_incomplete_gamma (s14bac) for details. The probability returned should be a reasonable approximation to the solution.

11: **fail** – NagError * *Input/Output*

The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.
See Section 3.2.1.2 in the Essential Introduction for further information.

NE_ARRAY_SIZE

On entry, array size = $\langle$*value*$\rangle$.
Constraint: **la** > 0.

On entry, array size = $\langle$*value*$\rangle$.
Constraint: **lb** > 0.

On entry, array size = $\langle$*value*$\rangle$.
Constraint: **lg** > 0.

On entry, array size = $\langle$*value*$\rangle$.
Constraint: **ltail** > 0.

NE_BAD_PARAM

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

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 the Essential Introduction for further information.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.
See Section 3.6.5 in the Essential Introduction for further information.

NW_IVALID

On entry, at least one value of **g**, **a**, **b** or **tail** was invalid, or the solution did not converge.
Check **ivalid** for more information.

7 Accuracy

The result should have a relative accuracy of ***machine precision***. There are rare occasions when the relative accuracy attained is somewhat less than ***machine precision*** but the error should not exceed more than 1 or 2 decimal places.

8 Parallelism and Performance

Not applicable.

9 Further Comments

The time taken by nag_prob_gamma_vector (g01sfc) to calculate each probability varies slightly with the input arguments g_i, α_i and β_i.

10 Example

This example reads in values from a number of gamma distributions and computes the associated lower tail probabilities.

10.1 Program Text

```
/* nag_prob_gamma_vector (g01sfc) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 23, 2011.
 */
#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagg01.h>

int main(void)
{
  /* Integer scalar and array declarations */
  Integer ltail, lg, la, lb, i, lout;
  Integer *ivalid = 0;
  Integer exit_status = 0;

  /* NAG structures */
  NagError fail;
  Nag_TailProbability *tail = 0;

  /* Double scalar and array declarations */
  double *g = 0, *a = 0, *b = 0, *p = 0;

  /* Character scalar and array declarations */
  char ctail[40];

  /* Initialise the error structure to print out any error messages */
  INIT_FAIL(fail);

  printf("nag_prob_gamma_vector (g01sfc) Example Program Results\n\n");

  /* Skip heading in data file*/
#ifdef _WIN32
  scanf_s("%*[^\n] ");
#else
  scanf("%*[^\n] ");
#endif

  /* Read in the input vectors */
#ifdef _WIN32
  scanf_s("%"NAG_IFMT"%*[^\n] ", &ltail);
#else
  scanf("%"NAG_IFMT"%*[^\n] ", &ltail);
#endif
  if (!(tail = NAG_ALLOC(ltail, Nag_TailProbability))) {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }
  for (i = 0; i < ltail; i++) {
#ifdef _WIN32
    scanf_s("%39s", ctail, _countof(ctail));
#else
    scanf("%39s", ctail);
```

```
#endif
    tail[i] = (Nag_TailProbability) nag_enum_name_to_value(ctail);
  }
#ifdef _WIN32
  scanf_s("%*[^\n] ");
#else
  scanf("%*[^\n] ");
#endif

#ifdef _WIN32
  scanf_s("%"NAG_IFMT"%*[^\n] ", &lg);
#else
  scanf("%"NAG_IFMT"%*[^\n] ", &lg);
#endif
  if (!(g = NAG_ALLOC(lg, double))) {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }
  for (i = 0; i < lg; i++)
#ifdef _WIN32
    scanf_s("%lf", &g[i]);
#else
    scanf("%lf", &g[i]);
#endif
#ifdef _WIN32
  scanf_s("%*[^\n] ");
#else
  scanf("%*[^\n] ");
#endif

#ifdef _WIN32
  scanf_s("%"NAG_IFMT"%*[^\n] ", &la);
#else
  scanf("%"NAG_IFMT"%*[^\n] ", &la);
#endif
  if (!(a = NAG_ALLOC(la, double))) {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }
  for (i = 0; i < la; i++)
#ifdef _WIN32
    scanf_s("%lf", &a[i]);
#else
    scanf("%lf", &a[i]);
#endif
#ifdef _WIN32
  scanf_s("%*[^\n] ");
#else
  scanf("%*[^\n] ");
#endif

#ifdef _WIN32
  scanf_s("%"NAG_IFMT"%*[^\n] ", &lb);
#else
  scanf("%"NAG_IFMT"%*[^\n] ", &lb);
#endif
  if (!(b = NAG_ALLOC(lb, double))) {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }
  for (i = 0; i < lb; i++)
#ifdef _WIN32
    scanf_s("%lf", &b[i]);
#else
    scanf("%lf", &b[i]);
#endif
#ifdef _WIN32
  scanf_s("%*[^\n] ");
```

```
#else
  scanf("%*[^\n] ");
#endif

  /* Allocate memory for output */
  lout = MAX(ltail,MAX(lg,MAX(la,lb)));
  if (!(p = NAG_ALLOC(lout, double)) ||
      !(ivalid = NAG_ALLOC(lout, Integer))) {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }

  /* Calculate probability */
  nag_prob_gamma_vector(ltail, tail, lg, g, la, a, lb, b,
                        p, ivalid, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_prob_gamma_vector (g01sfc).\n%s\n",
           fail.message);
    exit_status = 1;
    if (fail.code != NW_IVALID) goto END;
  }

  /* Display title */
  printf("       tail           g          a         b        ");
  printf("p     ivalid\n");
  printf(" --------------------------------------------");
  printf("----------------------\n");

  /* Display results */
  for (i = 0; i < lout; i++)
    printf(" %15s    %6.2f    %6.2f    %6.2f    %6.3f    %3"NAG_IFMT"\n",
           nag_enum_value_to_name(tail[i%ltail]), g[i%lg], a[i%la], b[i%lb],
           p[i], ivalid[i]);

 END:
  NAG_FREE(tail);
  NAG_FREE(g);
  NAG_FREE(a);
  NAG_FREE(b);
  NAG_FREE(p);
  NAG_FREE(ivalid);

  return(exit_status);
}
```

10.2 Program Data

```
nag_prob_gamma_vector (g01sfc) Example Program Data
1                                                                  :: ltail
Nag_LowerTail                                                      :: tail
4                                                                  :: lg
15.5 0.5 10.0 5.0                                                  :: g
4                                                                  :: la
4.0 4.0 1.0 2.0                                                    :: a
4                                                                  :: lb
2.0 1.0 2.0 2.0                                                    :: b
```

10.3 Program Results

```
nag_prob_gamma_vector (g01sfc) Example Program Results

       tail           g          a         b        p     ivalid
 ------------------------------------------------------------------
   Nag_LowerTail     15.50      4.00      2.00     0.950      0
   Nag_LowerTail      0.50      4.00      1.00     0.002      0
   Nag_LowerTail     10.00      1.00      2.00     0.993      0
   Nag_LowerTail      5.00      2.00      2.00     0.713      0
```