NAG Library Function Document

nag_rand_poisson (g05tjc)

1 Purpose

nag_rand_poisson (g05tjc) generates a vector of pseudorandom integers from the discrete Poisson distribution with mean λ.

2 Specification

```
#include <nag.h>
#include <nagg05.h>
void nag_rand_poisson (Nag_ModeRNG mode, Integer n, double lambda,
     double r[], Integer lr, Integer state[], Integer x[], NagError *fail)
```

3 Description

nag_rand_poisson (g05tjc) generates n integers x_i from a discrete Poisson distribution with mean λ, where the probability of $x_i = I$ is

$$P(x_i = I) = \frac{\lambda^I \times e^{-\lambda}}{I!}, \quad I = 0, 1, \ldots,$$

where $\lambda \geq 0$.

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_poisson (g05tjc) with the same parameter values can then use this reference vector to generate further variates. The reference array is found using a recurrence relation if λ is less than 50 and by Stirling's formula otherwise.

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_poisson (g05tjc).

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 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_poisson (g05tjc).

mode = Nag_InitializeAndGenerate
Set up reference vector and generate variates.

mode = Nag_GenerateWithoutReference
Generate variates without using the reference vector.

Constraint: **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: $\mathbf{n} \geq 0$.

3: **lambda** – double *Input*

On entry: λ, the mean of the Poisson distribution.

Constraint: $\mathbf{lambda} \geq 0.0$.

4: **r**[**lr**] – double *Communication Array*

On entry: if **mode** = Nag_GenerateFromReference, the reference vector from the previous call to nag_rand_poisson (g05tjc).

If **mode** = Nag_GenerateWithoutReference, **r** is not referenced and may be **NULL**.

On exit: if **mode** ≠ Nag_GenerateWithoutReference, the reference vector.

5: **lr** – Integer *Input*

On entry: the dimension of the array **r**.

Suggested value:

if **mode** ≠ Nag_GenerateWithoutReference, $\mathbf{lr} = 30 + 20 \times \sqrt{\mathbf{lambda}} + \mathbf{lambda}$;
otherwise $\mathbf{lr} = 1$.

Constraints:

if **mode** = Nag_InitializeReference or Nag_InitializeAndGenerate,

if $\sqrt{\mathbf{lambda}} > 7.15$, $\mathbf{lr} > 9 + \text{int}\left(8.5 + 14.3 \times \sqrt{\mathbf{lambda}}\right)$;
otherwise $\mathbf{lr} > 9 + \text{int}\left(\mathbf{lambda} + 7.15 \times \sqrt{\mathbf{lambda}} + 8.5\right)$.;

if **mode** = Nag_GenerateFromReference, **lr** must remain unchanged from the previous call to nag_rand_poisson (g05tjc).

6: **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.

7: **x**[**n**] – Integer *Output*

On exit: the n pseudorandom numbers from the specified Poisson distribution.

8: **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 ⟨*value*⟩ had an illegal value.

NE_INT

On entry, **lr** is too small when **mode** = Nag_InitializeReference or Nag_InitializeAndGenerate: **lr** = ⟨*value*⟩, minimum length required = ⟨*value*⟩.

On entry, **n** = ⟨*value*⟩.
Constraint: **n** ≥ 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

lambda is not the same as when **r** was set up in a previous call.
Previous value of **lambda** = ⟨*value*⟩ and **lambda** = ⟨*value*⟩.

NE_REAL

lambda is such that **lr** would have to be larger than the largest representable integer. Use **mode** = Nag_GenerateWithoutReference instead. **lambda** = ⟨*value*⟩.

On entry, **lambda** = ⟨*value*⟩.
Constraint: **lambda** ≥ 0.0.

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_poisson (g05tjc) 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' Notefor your implementation for any additional implementation-specific information.

9 Further Comments

None.

10 Example

This example prints 10 pseudorandom integers from a Poisson distribution with mean $\lambda = 20$, generated by a single call to nag_rand_poisson (g05tjc), after initialization by nag_rand_init_repeatable (g05kfc).

10.1 Program Text

```
/* nag_rand_poisson (g05tjc) 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 lambda = 20.0e0;

  /* Set the sample size */
  Integer n = 10;

  /* 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_poisson (g05tjc) Example Program Results\n\n");

  /* Get the length of the state array */
  lstate = -1;
  nag_rand_init_repeatable(genid, subid, seed, lseed, state, &lstate, &fail);
  if (fail.code != NE_NOERROR) {
```

```
    printf("Error from nag_rand_init_repeatable (g05kfc).\n%s\n",
           fail.message);
    exit_status = 1;
    goto END;
  }

  /* Calculate the size of the reference vector */
  lr = 30 + 20 * sqrt(lambda) + lambda;

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

  /* Generate the variates, initializing the reference vector
     at the same time */
  mode = Nag_InitializeAndGenerate;
  nag_rand_poisson(mode, n, lambda, r, lr, state, x, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_rand_poisson (g05tjc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }

  /* Display the variates */
  for (i = 0; i < n; i++)
    printf("%" 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_poisson (g05tjc) Example Program Results

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15
23
24
14
20
19
23
20
22
```