

NAG C Library Function Document

nag_rngs_chi_sq (g05lcc)

1 Purpose

nag_rngs_chi_sq (g05lcc) generates a vector of pseudo-random numbers taken from a χ^2 distribution with ν degrees of freedom.

2 Specification

```
void nag_rngs_chi_sq (Integer df, Integer n, double x[], Integer igen,
                     Integer iseed[], NagError *fail)
```

3 Description

The distribution has PDF (probability density function)

$$f(x) = \frac{x^{\frac{1}{2}\nu-1} \times e^{-x/2}}{2^{\frac{1}{2}\nu} \times (\frac{1}{2}\nu - 1)!} \quad \text{if } x > 0;$$

$$f(x) = 0 \quad \text{otherwise.}$$

This is the same as a gamma distribution with parameters $\frac{1}{2}\nu$ and 2.

One of the initialisation functions nag_rngs_init_repeatable (g05kbc) (for a repeatable sequence if computed sequentially) or nag_rngs_init_nonrepeatable (g05kcc) (for a non-repeatable sequence) must be called prior to the first call to nag_rngs_chi_sq (g05lcc).

4 References

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

Kendall M G and Stuart A (1969) *The Advanced Theory of Statistics (Volume 1)* (3rd Edition) Griffin

5 Parameters

- 1: **df** – Integer *Input*
On entry: the number of degrees of freedom, ν , of the distribution.
Constraint: **df** ≥ 1 .
- 2: **n** – Integer *Input*
On entry: the number, n , of pseudo-random numbers to be generated.
Constraint: **n** ≥ 0 .
- 3: **x[dim]** – double *Output*
Note: the dimension, dim , of the array **x** must be at least $\max(1, \mathbf{n})$.
On exit: the n pseudo-random numbers from the specified χ^2 distribution.
- 4: **igen** – Integer *Input*
On entry: must contain the identification number for the generator to be used to return a pseudo-random number and should remain unchanged following initialisation by a prior call to one of the functions nag_rngs_init_repeatable (g05kbc) or nag_rngs_init_nonrepeatable (g05kcc).

- 5: **iseed**[4] – Integer *Input/Output*
On entry: contains values which define the current state of the selected generator.
On exit: contains updated values defining the new state of the selected generator.
- 6: **fail** – NagError * *Input/Output*
 The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **n** = $\langle value \rangle$.
 Constraint: **n** ≥ 0 .
 On entry, **df** = $\langle value \rangle$.
 Constraint: **df** ≥ 1 .

NE_BAD_PARAM

On entry, parameter $\langle value \rangle$ 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 consult NAG for assistance.

7 Accuracy

Not applicable.

8 Further Comments

The time taken by nag_rngs_chi_sq (g05lcc) increases with ν .

9 Example

The example program prints 5 pseudo-random numbers from a χ^2 distribution with five degrees of freedom, generated by a single call to nag_rngs_chi_sq (g05lcc), after initialisation by nag_rngs_init_repeatable (g05kbc).

9.1 Program Text

```
/* nag_rngs_chi_sq(g05lcc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagg05.h>

int main(void)
{
    /* Scalars */
    Integer i, igen, n;
    Integer exit_status=0;
    NagError fail;
```

```

/* Arrays */
double    *x=0;
Integer   iseed[4];

INIT_FAIL(fail);
Vprintf("g05lcc Example Program Results\n\n");

n = 5;
/* Allocate memory */
if ( !(x = NAG_ALLOC(n, double)) )
{
    Vprintf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

/* Initialise the seed to a repeatable sequence */
iseed[0] = 1762543;
iseed[1] = 9324783;
iseed[2] = 42344;
iseed[3] = 742355;

/* igen identifies the stream. */
igen = 1;
g05kbc(&igen, iseed);
g05lcc(5, n, x, igen, iseed, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from g05lcc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
for (i = 0; i < n; ++i)
{
    Vprintf("%10.4f\n",    x[i]);
}
END:
if (x) NAG_FREE(x);
return exit_status;
}

```

9.2 Program Data

None.

9.3 Program Results

g05lcc Example Program Results

```

2.0097
13.6994
3.8964
3.0941
8.0579

```
