

NAG C Library Function Document

nag_rngs_poisson (g05mkc)

1 Purpose

nag_rngs_poisson (g05mkc) generates a vector of pseudo-random integers from the discrete Poisson distribution with mean λ .

2 Specification

```
void nag_rngs_poisson (Integer mode, double lambda, Integer n, Integer x[],
                      Integer igen, Integer iseed[], double r[], NagError *fail)
```

3 Description

nag_rngs_poisson (g05mkc) generates n integers x_i from a discrete Poisson distribution with mean λ , where the probability of $x_i = I$ is

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

where $0 \leq \lambda$.

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_rngs_poisson (g05mkc) 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 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_poisson (g05mkc).

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: **mode** – Integer *Input*

On entry: a code for selecting the operation to be performed by the function:

mode = 0

Set up reference vector only.

mode = 1

Generate variates using reference vector set up in a prior call to nag_rngs_poisson (g05mkc).

mode = 2

Set up reference vector and generate variates.

mode = 3

Generate variates without using the reference vector.

Constraint: $0 \leq \mathbf{mode} \leq 3$.

- 2: **lambda** – double *Input*
On entry: the mean λ of the Poisson distribution.
Constraint: **lambda** \geq 0.0.
- 3: **n** – Integer *Input*
On entry: the number, n , of pseudo-random numbers to be generated.
Constraint: **n** \geq 1.
- 4: **x[n]** – Integer *Output*
On exit: the n pseudo-random numbers from the specified Poisson distribution.
- 5: **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).
- 6: **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.
- 7: **r[dim]** – double *Input/Output*
Note: the dimension, dim , of the array **r** must be at least $22 + 20 \times \sqrt{\mathbf{lambda}}$ when **mode** $<$ 3 and at least 1 otherwise.
On exit: the reference vector.
- 8: **fail** – NagError * *Input/Output*
The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **mode** = $\langle value \rangle$.
Constraint: $0 \leq \mathbf{mode} \leq 3$.

On entry, **n** = $\langle value \rangle$.
Constraint: **n** \geq 1.

NE_DIM_INFEASIBLE

lambda is so large that the reference vector length would exceed integer range. We recommend setting **mode** = 3. **lambda** = $\langle value \rangle$.

NE_PREV_CALL

lambda has changed since **r** was set up in a previous call. Previous value of **lambda** = $\langle value \rangle$, **lambda** = $\langle value \rangle$.

NE_REAL

On entry, **lambda** = $\langle value \rangle$.
Constraint: **lambda** \geq 0.0.

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

None.

9 Example

The example program prints 10 pseudo-random integers from a Poisson distribution with mean $\lambda = 20$, generated by a single call to `nag_rngs_poisson` (g05mkc), after initialisation by `nag_rngs_init_repeatable` (g05kbc).

9.1 Program Text

```

/* nag_rngs_poisson(g05mkc) 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 */
    double    lambda;
    Integer   i, igen, n, nr;
    Integer   exit_status=0;
    NagError  fail;

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

    INIT_FAIL(fail);
    Vprintf("g05mkc Example Program Results\n\n");
    nr = 120;
    n = 10;

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

    /* Set the distribution parameter LAMBDA */
    lambda = 20.0;

```

```
/* 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);

/* Generate reference vector R */
g05mkc(0, lambda, n, x, igen, iseed, r, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from g05mkc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
/* Generate integers and store in X */
g05mkc(1, lambda, n, x, igen, iseed, r, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from g05mkc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
for (i = 0; i < n; ++i)
{
    Vprintf("%12ld\n", x[i]);
}
END:
if (r) NAG_FREE(r);
if (x) NAG_FREE(x);
return exit_status;
}
```

9.2 Program Data

None.

9.3 Program Results

g05mkc Example Program Results

```
14
28
19
23
28
19
21
19
18
26
```
