nag_ran_sample_vec (g05ejc)

1. Purpose

nag_ran_sample_vec (g05ejc) selects a pseudo-random sample without replacement from an integer vector.

2. Specification

3. Description

The function performs a single pseudo-random selection of m elements from vector \mathbf{ia} of length n and then places them in vector \mathbf{iz} . Their order in \mathbf{ia} will be preserved in \mathbf{iz} . Each of the $\binom{n}{m}$ possible combinations of elements of \mathbf{ia} may be regarded as being equiprobable.

4. Parameters

```
ia[n]
```

Input: the population to be sampled.

 \mathbf{n}

Input: the number of elements in the vector to be sampled.

Constraint: $\mathbf{n} \geq 1$.

iz[m]

Output: the selected sample.

m

Input: the sample size. Constraint: $1 \le m \le n$.

fail

The NAG error parameter, see the Essential Introduction to the NAG C Library.

5. Error Indications and Warnings

NE_INT_ARG_LT

```
On entry, n must not be less than 1: \mathbf{n} = \langle value \rangle.
On entry, m must not be less than 1: \mathbf{m} = \langle value \rangle.
```

NE_2_INT_ARG_GT

```
On entry, \mathbf{m} = \langle value \rangle while \mathbf{n} = \langle value \rangle. These parameters must satisfy \mathbf{m} \leq \mathbf{n}.
```

6. Further Comments

If n is greater than 60 it is theoretically impossible to generate all $\binom{n}{m}$ combinations unless m is near 1 or near n. This is because the number of possible combinations exceeds the cycle length of the internal random number generator.

The time taken by the function is of order n.

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In order to sample other kinds of objects (i.e., vectors, or matrices of higher dimensions), the following technique may be used:

- (a) Set $\mathbf{ia}[i-1] = i$, for i = 1, 2, ..., n (where n is the number of objects)
- (b) Use nag_ran_sample_vec to take a sample from ${\bf ia}$ and put it into ${\bf iz}$
- (c) Use the contents of iz as a set of indices to access the relevant object.

In order to divide a population into several groups, nag_ran_permut_vec (g05ehc) is more efficient.

6.1. Accuracy

Not applicable.

6.2. References

Kendall M G and Stuart A (1969) The Advanced Theory of Statistics (Vol 2). (3rd Edn) Griffin, London.

Knuth D E (1981) The Art of Computer Programming (Vol 2). (2nd Edn) Addison-Wesley.

7. See Also

nag_ran_permut_vec (g05ehc)

8. Example

From a vector containing 0 and the first 7 positive integers in ascending order, random samples of size 1,2...,8 are selected and printed.

8.1. Program Text

```
/* nag_ran_sample_vec(g05ejc) Example Program
 * Copyright 1994 Numerical Algorithms Group.
 * Mark 3, 1994.
 */
#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nagg05.h>
#define NMAX 8
main()
  Integer i, n, m, k;
  Integer ia[NMAX], ib[NMAX];
  Integer seed = 0;
  Vprintf("g05ejc Example Program Results\n");
  g05cbc(seed);
  n = NMAX;
  for (i = 0; i < n; ++i)
    ia[i] = i;
  Vprintf ("\nSamples from the first %ld integers \n", n);
  Vprintf("Sample size
                                   Values \n");
  for (m = 1; m \le n; ++m)
      g05ejc(ia, n, ib, m, NAGERR_DEFAULT); ", m);
      for (k = 0; k < m; ++k)
        Vprintf("%ld ",ib[k]);
      Vprintf("\n");
  exit(EXIT_SUCCESS);
```

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8.2. Program Data

None.

8.3. Program Results

gO5ejc Example Program Results

Samples from the first 8 integers

Sample size	Values						
1	5						
2	0 6						
3	0 2	3					
4	0 1	5	7				
5	0 2	3	5	6			
6	0 1	2	3	4	5		
7	0 1	2	3	5	6	7	
8	0 1	2	3	4	5	6	7

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