

## NAG C Library Function Document

### nag\_rngs\_exp\_mix (g05lqc)

#### 1 Purpose

nag\_rngs\_exp\_mix (g05lqc) generates a vector of pseudo-random numbers from an exponential mix distribution composed of  $m$  exponential distributions each having a mean  $a_i$  and weight  $w_i$ .

#### 2 Specification

```
void nag_rngs_exp_mix (Integer nmix, const double a[], const double wgt[],
    Integer n, double x[], Integer igen, Integer iseed[], NagError *fail)
```

#### 3 Description

The distribution has PDF (probability density function)

$$f(x) = \begin{cases} \sum_{i=1}^m \frac{1}{a_i} w_i e^{-x/a_i} & \text{if } x > 0, \\ 0 & \text{otherwise,} \end{cases}$$

where  $\sum_{i=1}^m w_i = 1$  and  $a_i > 0$ ,  $w_i \geq 0$ .

nag\_rngs\_exp\_mix (g05lqc) returns the values  $x_i$  by selecting, with probability  $w_j$ , random variates from an exponential distribution with parameter  $a_j$ .

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\_exp\_mix (g05lqc).

#### 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: **nmix** – Integer *Input*

*On entry:* the number,  $m$ , of exponential distributions in the mix.

*Constraint:* **nmix**  $\geq 1$ .

2: **a**[**nmix**] – const double *Input*

*On entry:* the  $m$  parameters  $a_i$  for the  $m$  exponential distributions in the mix.

*Constraint:* **a**[ $i$ ]  $> 0.0$  for  $i = 0, 1, \dots, \mathbf{nmix} - 1$ .

3: **wgt**[**nmix**] – double *Input/Output*

*On entry:* the  $m$  weights  $w_i$  for the  $m$  exponential distributions in the mix.

*On exit:* used as internal workspace prior to being restored and hence is unchanged.

*Constraints:*

$$\sum_{i=1}^{\mathbf{nmix}} \mathbf{wgt}[i] = 1.0;$$

$$\mathbf{wgt}[i] \geq 0.0 \text{ for } i = 0, 1, \dots, \mathbf{nmix} - 1.$$

- 4: **n** – Integer *Input*  
*On entry:* the number,  $n$ , of pseudo-random numbers to be generated.  
*Constraint:*  $n \geq 0$ .
- 5: **x**[*dim*] – double *Output*  
**Note:** the dimension, *dim*, of the array **x** must be at least  $\max(1, n)$ .  
*On exit:* the  $n$  pseudo-random numbers from the specified exponential mix distribution.
- 6: **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).
- 7: **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.
- 8: **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**  $\geq 0$ .

On entry, **nmix** =  $\langle value \rangle$ .

Constraint: **nmix**  $\geq 1$ .

### NE\_REAL

On entry, sum of weights **wgt** is not equal to 1.0: sum =  $\langle value \rangle$ .

### NE\_REAL\_ARRAY\_ELEM\_CONS

On entry, **wgt**[ $i - 1$ ]  $< 0.0$ :  $i = \langle value \rangle$ , **wgt**[ $i - 1$ ] =  $\langle value \rangle$ .

On entry, **a**[ $i - 1$ ]  $\leq 0.0$ :  $i = \langle value \rangle$ , **a**[ $i - 1$ ] =  $\langle value \rangle$ .

### NE\_ALLOC\_FAIL

Memory allocation failed.

### 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 the first five pseudo-random real numbers from an exponential mix distribution comprising three exponential distributions with parameters  $a_1 = 1.0$ ,  $a_2 = 5.0$  and  $a_3 = 2.0$ , and with respective weights 0.5, 0.3 and 0.2. The numbers are generated by a single call to `nag_rngs_exp_mix` (g05lqc), after initialisation by `nag_rngs_init_repeatable` (g05kbc).

### 9.1 Program Text

```

/* nag_rngs_exp_mix(g05lqc) 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 igen, j, m, nmix;
    Integer exit_status=0;
    NagError fail;

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

    INIT_FAIL(fail);
    Vprintf("g05lqc Example Program Results\n\n");

    m = 5;
    nmix = 3;
    /* Allocate memory */
    if ( !(a = NAG_ALLOC(nmix, double)) ||
        !(wgt = NAG_ALLOC(nmix, double)) ||
        !(x = NAG_ALLOC(m, 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);

    a[0] = 1.0;
    a[1] = 5.0;
    a[2] = 2.0;

    wgt[0] = 0.5;
    wgt[1] = 0.3;
    wgt[2] = 0.2;

```

```
g05lqc(nmix, a, wgt, m, x, igen, iseed, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from g05lqc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
for (j = 0; j < m; ++j)
{
    Vprintf("%10.4f\n", x[j]);
}
END:
if (a) NAG_FREE(a);
if (wgt) NAG_FREE(wgt);
if (x) NAG_FREE(x);
return exit_status;
}
```

## 9.2 Program Data

None.

## 9.3 Program Results

g05lqc Example Program Results

```
0.8275
1.0723
0.9284
5.4923
0.1827
```

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