

NAG C Library Function Document

nag_rngs_discrete_uniform (g05mac)

1 Purpose

`nag_rngs_discrete_uniform (g05mac)` generates a vector of pseudo-random integers uniformly distributed over the interval $[a, b]$.

2 Specification

```
void nag_rngs_discrete_uniform (Integer a, Integer b, Integer n, Integer x[],  
    Integer igen, Integer iseed[], NagError *fail)
```

3 Description

`nag_rngs_discrete_uniform (g05mac)` generates the next n values y_i from a uniform (0,1) generator (see `nag_rngs_basic (g05kac)` for details) and applies the transformation

$$x_i = a + [(b - a + 1)y_i],$$

where $[z]$ is the integer part of the real value z . The function ensures that the values x_i lie in the closed interval $[a, b]$.

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_discrete_uniform (g05mac)`.

4 References

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

5 Parameters

1:	a – Integer	<i>Input</i>
2:	b – Integer	<i>Input</i>

On entry: the end-points a and b of the uniform distribution.

Constraint: $\mathbf{a} \leq \mathbf{b}$.

3:	n – Integer	<i>Input</i>
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On entry: the number, n , of pseudo-random numbers to be generated.

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

4:	x [dim] – Integer	<i>Output</i>
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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 uniform distribution.

5:	igen – Integer	<i>Input</i>
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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	<i>Input/Output</i>
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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: fail – NagError *	<i>Input/Output</i>
The NAG error parameter (see the Essential Introduction).	

6 Error Indicators and Warnings

NE_INT

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

NE_INT_2

On entry, **a** = $\langle value \rangle$ and **b** = $\langle value \rangle$.
 Constraint: **b** \geq **a**.

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 five pseudo-random integers from a discrete uniform distribution between -5 and 5 , generated by a single call to nag_rngs_discrete_uniform (g05mac), after initialisation by nag_rngs_init_repeatable (g05kbc).

9.1 Program Text

```
/* nag_rngs_discrete_uniform(g05mac) 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;
    Integer exit_status=0;
    NagError fail;

    /* Arrays */

```

```

Integer *x=0;
Integer iseed[4];

INIT_FAIL(fail);
Vprintf("g05mac Example Program Results\n\n");

m = 5;
/* Allocate memory */
if ( !(x = NAG_ALLOC(m, Integer)) )
{
    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);

g05mac(-5, 5, m, x, igen, iseed, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from g05mac.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
for (j = 0; j < m; ++j)
{
    Vprintf("%12ld\n", x[j]);
}
END:
if (x) NAG_FREE(x);
return exit_status;
}

```

9.2 Program Data

None.

9.3 Program Results

g05mac Example Program Results

```

-5
 5
 -1
 3
 5

```
