

NAG C Library Function Document

nag_rngs_neg_bin (g05mcc)

1 Purpose

nag_rngs_neg_bin (g05mcc) generates a vector of pseudo-random integers from the discrete negative binomial distribution with parameter m and probability p of success at a trial.

2 Specification

```
void nag_rngs_neg_bin (Integer mode, Integer m, double p, Integer n, Integer x[],
    Integer igen, Integer iseed[], double r[], NagError *fail)
```

3 Description

nag_rngs_neg_bin (g05mcc) generates n integers x_i from a discrete negative binomial distribution, where the probability of $x_i = I$ (I successes before m failures) is

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

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_neg_bin (g05mcc) with the same parameter value can then use this reference vector to generate further variates.

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_neg_bin (g05mcc).

4 References

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

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_neg_bin (g05mcc).

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: **m** – Integer *Input*

On entry: the number of failures, m , of the distribution.

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

- 3: **p** – double *Input*
On entry: the parameter p of the negative binomial distribution representing the probability of success at a single trial.
Constraint: $0.0 \leq \mathbf{p} < 1.0$.
- 4: **n** – Integer *Input*
On entry: the number, n , of pseudo-random numbers to be generated.
Constraint: $\mathbf{n} \geq 1$.
- 5: **x[n]** – Integer *Output*
On exit: the n pseudo-random numbers from the specified negative binomial 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: **r[dim]** – double *Input/Output*
Note: the dimension, dim , of the array **r** must be at least $20 + (20\sqrt{\mathbf{m} \times \mathbf{p}} + 30 \times \mathbf{p}) / (1 - \mathbf{p})$ when **mode** < 3 and at least 1 otherwise.
On exit: the reference vector.
- 9: **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, **m** = $\langle value \rangle$.
Constraint: $\mathbf{m} \geq 0$.

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

NE_DIM_INFEASIBLE

p and **m** are such that the reference vector length would exceed integer range. We recommend setting **mode** = 3.

NE_PREV_CALL

p or **m** is not the same as when **r** was set up in a previous call. Previous value of **p** = $\langle value \rangle$, **p** = $\langle value \rangle$. Previous value of **m** = $\langle value \rangle$, **m** = $\langle value \rangle$.

NE_REAL

On entry, $\mathbf{p} < 0.0$ or $\mathbf{p} \geq 1.0$: **p** = $\langle value \rangle$.

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 negative binomial distribution with parameters $m = 60$ and $p = 0.999$, generated by a single call to `nag_rngs_neg_bin` (g05mcc), after initialisation by `nag_rngs_init_repeatabl` (g05kbc).

9.1 Program Text

```

/* nag_rngs_neg_bin(g05mcc) 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 p;
    Integer i, igen, m, n, nr;
    Integer exit_status=0;
    NagError fail;

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

    INIT_FAIL(fail);
    Vprintf("g05mcc Example Program Results\n\n");
    nr = 1;
    n = 20;

    /* 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 P */
    p = 0.999;

```

```
m = 60;
/* 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);

/* Choose MODE = 3 because P close to 1 */
g05mcc(3, m, p, n, x, igen, iseed, r, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from g05mcc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
for (i = 0; i < n; ++i)
{
    Vprintf("%12ld", x[i]);

    Vprintf("\n");
}
END:
if (r) NAG_FREE(r);
if (x) NAG_FREE(x);
return exit_status;
}
```

9.2 Program Data

None.

9.3 Program Results

g05mcc Example Program Results

```
49822
73300
57798
64791
73197
58394
61279
57579
56346
70705
59782
58087
61213
81333
47030
57082
67922
56991
46611
62691
```
