G05DYF - NAG Fortran Library Routine Document

Note. Before using this routine, please read the Users' Note for your implementation to check the interpretation of bold italicised terms and other implementation-dependent details.

1 Purpose

G05DYF returns a pseudo-random integer taken from a uniform distribution over the interval [m, n].

2 Specification

```
INTEGER FUNCTION GO5DYF(M, N)
INTEGER M, N
```

3 Description

The distribution of a uniform random variable, I, is given by

$$P(I=i) = \frac{1}{n-m+1}$$
 if $m \le i \le n$,
 $P(I=i) = 0$ otherwise,

assuming $m \le n$. The routine returns the value m + [(n-m+1)y] where [] denotes the integer part, and y is a pseudo-random number from a uniform distribution over (0,1), generated by G05CAF. If m > n, the roles of m and n are reversed.

4 References

[1] Knuth D E (1981) The Art of Computer Programming (Volume 2) Addison-Wesley (2nd Edition)

5 Parameters

 1:
 M — INTEGER

 2:
 N — INTEGER

 Input

On entry: the end-points m and n of the distribution. It is not necessary that m < n.

6 Error Indicators and Warnings

None.

7 Accuracy

Not applicable.

8 Further Comments

None.

9 Example

The example program prints the first five pseudo-random integers from a uniform distribution between -5 and 5, generated by G05DYF after initialisation by G05CBF.

The generator mechanism used is selected by an initial call to G05ZAF.

[NP3445/2/pdf] G05DYF.1

9.1 Program Text

Note. The listing of the example program presented below uses bold italicised terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```
GO5DYF Example Program Text
     NAG Fortran SMP Library, Release 2. NAG Copyright 2000.
      .. Parameters ..
     INTEGER
                       NOUT
     PARAMETER
                       (NOUT=6)
      .. Local Scalars ..
                       I, IX
      INTEGER
      .. External Functions ..
      INTEGER
                       G05DYF
     EXTERNAL
                       G05DYF
      .. External Subroutines ..
     EXTERNAL
                       GO5CBF, GO5ZAF
      .. Executable Statements ..
     CALL GO5ZAF('0')
     WRITE (NOUT,*) 'GO5DYF Example Program Results'
     WRITE (NOUT,*)
     CALL GO5CBF(0)
     DO 20 I = 1, 5
         IX = GO5DYF(-5,5)
         WRITE (NOUT, 99999) IX
   20 CONTINUE
     STOP
99999 FORMAT (1X, I5)
     END
```

9.2 Program Data

None.

9.3 Program Results

GO5DYF Example Program Results

3

-3

-1

-3

4

G05DYF.2 (last) [NP3445/2/pdf]