

NAG Fortran Library Routine Document

G05DDF

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

G05DDF returns a pseudo-random real number taken from a Normal (Gaussian) distribution with mean a and standard deviation b .

2 Specification

real FUNCTION G05DDF (A, B)
real A, B

3 Description

The distribution has PDF (probability density function)

$$f(x) = \frac{1}{b\sqrt{2\pi}} \exp\left(-\frac{(x-a)^2}{2b^2}\right).$$

The routine uses the method of Brent (1974).

G05FDF may be used to generate a vector of n pseudo-random numbers from a Normal distribution, but these are **not** the same as n successive values of G05DDF, because G05FDF uses a different method. However on many machines G05FDF is likely to be much faster.

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

Brent R P (1974) Algorithm 488 *Comm. ACM* 704

5 Parameters

1: A – *real* *Input*
On entry: the mean, a , of the distribution.

2: B – *real* *Input*
On entry: the standard deviation b , of the distribution. If B is negative, the distribution of the generated numbers – though not the actual sequence – is the same as if the absolute value of B were used.

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 real numbers from a normal distribution with mean 1.0 and standard deviation 1.5, generated by G05DDF after initialisation by G05CBF.

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

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.

```
*      G05DDF Example Program Text
*      Mark 20 Revised. NAG Copyright 2001.
*      .. Parameters ..
      INTEGER          NOUT
      PARAMETER       (NOUT=6)
*      .. Local Scalars ..
      real            X
      INTEGER          I
*      .. External Functions ..
      real            G05DDF
      EXTERNAL         G05DDF
*      .. External Subroutines ..
      EXTERNAL         G05CBF, G05ZAF
*      .. Executable Statements ..
      CALL G05ZAF('O')
      WRITE (NOUT,*) 'G05DDF Example Program Results'
      WRITE (NOUT,*)
      CALL G05CBF(0)
      DO 20 I = 1, 5
*
*         X = G05DDF(1.0e0,1.5e0)
*
*         WRITE (NOUT,99999) X
      20 CONTINUE
      STOP
*
99999 FORMAT (1X,F10.4)
      END
```

9.2 Program Data

None.

9.3 Program Results

G05DDF Example Program Results

```
1.8045
2.9393
3.3701
0.9602
3.2751
```