

# NAG Fortran Library Routine Document

## G05LXF

**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

G05LXF sets up a reference vector and generates an array of pseudo-random numbers from a multivariate Student's  $t$  distribution with  $\nu$  degrees of freedom, mean vector  $a$  and covariance matrix  $\frac{\nu}{\nu-2}C$ .

### 2 Specification

```

SUBROUTINE G05LXF (MODE, DF, M, XMU, C, LDC, N, X, LDX, IGEN, ISEED, R,
1                LR, IFAIL)
INTEGER          MODE, DF, M, LDC, N, LDX, IGEN, ISEED(4), LR, IFAIL
double precision XMU(M), C(LDC,M), X(LDX,M), R(LR)

```

### 3 Description

When the covariance matrix is non-singular (i.e., strictly positive-definite), the distribution has probability density function

$$f(x) = \frac{\Gamma\left(\frac{\nu+m}{2}\right)}{(\pi\nu)^{m/2} \Gamma(\nu/2) |C|^{1/2}} \left[ 1 + \frac{(x-a)^T C^{-1} (x-a)}{\nu} \right]^{-\frac{(\nu+m)}{2}}$$

where  $m$  is the number of dimensions,  $\nu$  is the degrees of freedom,  $a$  is the vector of means,  $x$  is the vector of positions and  $\frac{\nu}{\nu-2}C$  is the covariance matrix.

The routine returns the value

$$x = a + \sqrt{\frac{\nu}{s}} z$$

where  $z$  is generated by G05LYF from a Normal distribution with mean zero and covariance matrix  $C$  and  $s$  is generated by G05LCF from a  $\chi^2$  distribution with  $\nu$  degrees of freedom.

One of the initialization routines G05KBF (for a repeatable sequence if computed sequentially) or G05KCF (for a non-repeatable sequence) must be called prior to the first call to G05LXF.

### 4 References

Knuth D E (1981) *The Art of Computer Programming (Volume 2)* (2nd Edition) Addison-Wesley  
 Wilkinson J H (1965) *The Algebraic Eigenvalue Problem* Oxford University Press, Oxford

### 5 Parameters

1: MODE – INTEGER *Input*  
*On entry:* selects the operation to be performed:

MODE = 0

Initialize and generate random numbers.

MODE = 1

Initialize only (i.e., set up reference vector).

MODE = 2

Generate random numbers using previously set up reference vector.

*Constraint:*  $0 \leq \text{MODE} \leq 2$ .

- 2: DF – INTEGER *Input*  
*On entry:*  $\nu$ , the number of degrees of freedom of the distribution.  
*Constraint:*  $\text{DF} \geq 3$ .
- 3: M – INTEGER *Input*  
*On entry:*  $m$ , the number of dimensions of the distribution.  
*Constraint:*  $M > 0$ .
- 4: XMU(M) – **double precision** array *Input*  
*On entry:*  $a$ , the vector of means of the distribution.
- 5: C(LDC,M) – **double precision** array *Input*  
*On entry:* matrix which, along with DF defines the covariance of the distribution. Only the upper triangle need be set.  
*Constraint:* C must be positive semi-definite to **machine precision**.
- 6: LDC – INTEGER *Input*  
*On entry:* the first dimension of the array C as declared in the (sub)program from which G05LXF is called.  
*Constraint:*  $\text{LDC} \geq M$ .
- 7: N – INTEGER *Input*  
*On entry:*  $n$ , the number of random variates required.  
*Constraint:*  $N \geq 1$ .
- 8: X(LDX,M) – **double precision** array *Output*  
*On exit:* the array of pseudo-random multivariate Student's  $t$  vectors generated by the routine.
- 9: LDX – INTEGER *Input*  
*On entry:* the first dimension of the array X as declared in the (sub)program from which G05LXF is called.  
*Constraint:*  $\text{LDX} \geq N$ .
- 10: 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 initialization by a prior call to one of the routines G05KBF or G05KCF.
- 11: ISEED(4) – INTEGER array *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.

12: R(LR) – *double precision* array *Input/Output*

*On entry:* if MODE = 2, the reference vector as set up by G05LXF in a previous call with MODE = 0 or 1.

*On exit:* if MODE = 0 or 1, the reference vector that can be used in subsequent calls to G05LXF with MODE = 2.

13: LR – INTEGER *Input*

*On entry:* the dimension of the array R as declared in the (sub)program from which G05LXF is called. If MODE = 2, it must be the same as the value of LR specified in the prior call to G05LXF with MODE = 0 or 1.

*Constraint:*  $LR > M(M + 1) + 1$ .

14: IFAIL – INTEGER *Input/Output*

*On entry:* IFAIL must be set to 0, -1 or 1. Users who are unfamiliar with this parameter should refer to Chapter P01 for details.

*On exit:* IFAIL = 0 unless the routine detects an error (see Section 6).

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, for users not familiar with this parameter the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

## 6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, MODE  $\neq$  0, 1 or 2.

IFAIL = 2

On entry, M < 1.

IFAIL = 3

On entry, DF  $\leq$  2.

IFAIL = 5

The covariance matrix C is not positive semi-definite to machine precision.

IFAIL = 6

On entry, LDC < M.

IFAIL = 7

On entry, N < 1.

IFAIL = 9

On entry, LDX < N.

IFAIL = 10

On entry, invalid value for IGEN. IGEN must be the same as the value as specified in the prior call to G05LXF with MODE = 0 or 1.

IFAIL = 12

The reference vector R has been corrupted or M has changed since R was set up in a previous call with MODE = 0 or 1.

IFAIL = 13

On entry,  $LR < M(M + 1)$ .

## 7 Accuracy

The maximum absolute error in  $LL^T$ , and hence in the covariance matrix of the resulting vectors, is less than  $(m\epsilon + (m + 3)\epsilon/2)$  times the maximum element of  $C$ , where  $\epsilon$  is the *machine precision*. Under normal circumstances, the above will be small compared to sampling error.

## 8 Further Comments

The time taken by G05LXF is of order  $nm^3$ .

It is recommended that the diagonal elements of  $C$  should not differ too widely in order of magnitude. This may be achieved by scaling the variables if necessary. The actual matrix decomposed is  $C + E = LL^T$ , where  $E$  is a diagonal matrix with small positive diagonal elements. This ensures that, even when  $C$  is singular, or nearly singular, the Cholesky Factor  $L$  corresponds to a positive-definite covariance matrix that agrees with  $C$  within *machine precision*.

## 9 Example

The example program prints ten pseudo-random observations from a multivariate Student's  $t$ -distribution ten degrees of freedom, means vector

$$\begin{bmatrix} 1.0 \\ 2.0 \\ -3.0 \\ 0.0 \end{bmatrix}$$

and C matrix

$$\begin{bmatrix} 1.69 & 0.39 & -1.86 & 0.07 \\ 0.39 & 98.01 & -7.07 & -0.71 \\ -1.86 & -7.07 & 11.56 & 0.03 \\ 0.07 & -0.71 & 0.03 & 0.01 \end{bmatrix},$$

generated by G05LXF. All ten observations are generated by a single call to G05LXF with MODE = 0. The random number generator is initialized by G05KBF.

### 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.

```
*      G05LXF Example Program Text
*      Mark 21 Release. NAG Copyright 2004.
*      .. Parameters ..
INTEGER      NOUT, LDC, LDX, LR
PARAMETER   (NOUT=6, LDC=5, LDX=100, LR=LDC*LDC+LDC+2)
*      .. Local Scalars ..
INTEGER      DF, I, IFAIL, IGEN, J, M, N
```

```

*   .. Local Arrays ..
DOUBLE PRECISION C(LDC,LDC), R(LR), X(LDX,LDC), XMU(LDC)
INTEGER           ISEED(4)
*   .. External Subroutines ..
EXTERNAL          G05KBF, G05LXF
*   .. Executable Statements ..
CONTINUE

WRITE (NOUT,*) 'G05LXF Example Program Results'
WRITE (NOUT,*)

*   Initialise the seed to a repeatable sequence
ISEED(1) = 1762543
ISEED(2) = 9324783
ISEED(3) = 42344
ISEED(4) = 742355

*   Choose the random generator to use
IGEN = 1

*   Initialise the random generator
CALL G05KBF(IGEN,ISEED)

*   Set the number of variables and variates
M = 4
N = 10

*   Input the upper triangle portion of the covariance matrix
C(1,1) = 1.69D0
C(1,2) = 0.39D0
C(1,3) = -1.86D0
C(1,4) = 0.07D0
C(2,2) = 98.01D0
C(2,3) = -7.07D0
C(2,4) = -0.71D0
C(3,3) = 11.56D0
C(3,4) = 0.03D0
C(4,4) = 0.01D0

*   Input the means
XMU(1) = 1.0D0
XMU(2) = 2.0D0
XMU(3) = -3.0D0
XMU(4) = 0.0D0

*   Set the degrees of freedom
DF = 10

IFAIL = 0

*   Set up reference vector and generate N numbers
CALL G05LXF(0,DF,M,XMU,C,LDC,N,X,LDX,IGEN,ISEED,R,LR,IFAIL)

*   Display the results
DO 20 I = 1, N
    WRITE (NOUT,99999) (X(I,J),J=1,M)
20 CONTINUE

STOP

99999 FORMAT (1X,10F10.4)
END

```

## 9.2 Program Data

None.

### 9.3 Program Results

G05LXF Example Program Results

3.0999	-5.3200	-6.8459	0.1218
0.1668	7.0595	-2.7861	-0.1162
0.9310	11.5035	0.5182	-0.0219
-0.7092	1.2452	-1.0941	-0.0633
0.7267	-10.2979	0.0582	0.0576
1.1014	13.6137	-3.3920	-0.0590
0.0400	-1.6104	2.3485	0.0032
2.1146	7.9958	-12.5358	-0.0471
2.7721	-13.4943	-2.4307	0.1480
0.0397	-18.3675	0.9874	0.1178

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