NAG Fortran Library Routine Document G05MAF

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

G05MAF generates a vector of pseudo-random integers uniformly distributed over the interval [a, b].

2 Specification

```
SUBROUTINE GO5MAF(A, B, N, X, IGEN, ISEED, IFAIL)
INTEGER

A, B, N, X(*), IGEN, ISEED(4), IFAIL
```

3 Description

G05MAF generates the next n values y_i from a uniform (0,1) generator (see G05KAF 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 routine ensures that the values x_i lie in the closed interval [a,b].

One of the initialisation 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 G05MAF.

4 References

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

5 Parameters

1: A - INTEGER
 2: B - INTEGER
 Input

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

Constraint: $A \leq B$.

3: N – INTEGER Input

On entry: the number, n, of pseudo-random numbers to be generated.

Constraint: $N \ge 0$.

4: X(*) – INTEGER array Output

Note: the dimension of the array X must be at least max(1, N).

On exit: the n pseudo-random numbers from the specified uniform distribution.

5: IGEN – INTEGER Input

On entry: must contain the identification number for the generator to be used to return a pseudorandom number and should remain unchanged following initialisation by a prior call to one of the routines G05KBF or G05KCF.

[NP3546/20] G05MAF.1

6: 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.

7: 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:

```
\begin{aligned} \text{IFAIL} &= 1 \\ \text{On entry, } N < 0. \\ \\ \text{IFAIL} &= 2 \\ \\ \text{On entry, } B < A. \end{aligned}
```

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 G05MAF, after initialisation 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.

```
GO5MAF Example Program Text
      Mark 20 Release. NAG Copyright 2001.
*
      .. Parameters ..
      INTEGER
                       NOUT, M
     PARAMETER
                       (NOUT=6, M=5)
      .. Local Scalars ..
                       IFAIL, IGEN
      INTEGER
      .. Local Arrays ..
      INTEGER
                       ISEED(4), X(M)
      .. External Subroutines ..
      EXTERNAL
                      GO5KBF, GO5MAF
      .. Executable Statements ..
      WRITE (NOUT,*) 'GO5MAF Example Program Results'
```

G05MAF.2 [NP3546/20]

```
WRITE (NOUT,*)

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

* IGEN identifies the stream.
IGEN = 1
CALL GO5KBF(IGEN,ISEED)
IFAIL = 0
CALL GO5MAF(-5,5,M,X,IGEN,ISEED,IFAIL)

* WRITE (NOUT,99999) X
STOP

* 99999 FORMAT (1X,I12)
END
```

9.2 Program Data

None.

9.3 Program Results

GO5MAF Example Program Results

-5
5
-1
3
5

[NP3546/20] G05MAF.3 (last)