NAG Library Function Document

nag_rand_leap_frog (g05khc)

1 Purpose

nag_rand_leap_frog (g05khc) allows for the generation of multiple, independent, sequences of pseudorandom numbers using the leap-frog method.

2 Specification

```c
#include <nag.h>
#include <nagg05.h>

void nag_rand_leap_frog (Integer n, Integer k, Integer state[],
                      NagError *fail)
```

3 Description

nag_rand_leap_frog (g05khc) adjusts a base generator to allow multiple, independent, sequences of pseudorandom numbers to be generated via the leap-frog method (see the g05 Chapter Introduction for details).

If, prior to calling nag_rand_leap_frog (g05khc) the base generator defined by `state` would produce random numbers \( x_1, x_2, x_3, \ldots \), then after calling nag_rand_leap_frog (g05khc) the generator will produce random numbers \( x_k, x_{k+n}, x_{k+2n}, x_{k+3n}, \ldots \).

One of the initialization functions nag_rand_init_repeatable (g05kfc) (for a repeatable sequence if computed sequentially) or nag_rand_init_nonrepeatable (g05kgc) (for a non-repeatable sequence) must be called prior to the first call to nag_rand_leap_frog (g05khc).

The leap-frog algorithm can be used in conjunction with the NAG basic generator, both the Wichmann–Hill I and Wichmann–Hill II generators, the Mersenne Twister and L’Ecuyer.

4 References


5 Arguments

1: \( n \) – Integer

   **Input**

   *On entry: \( n \), the total number of sequences required.*

   *Constraint: \( n > 0 \).*

2: \( k \) – Integer

   **Input**

   *On entry: \( k \), the number of the current sequence.*

   *Constraint: \( 0 < k \leq n \).*

3: `state[dim]` – Integer

   **Communication Array**

   *Note:* the dimension, \( dim \), of this array is dictated by the requirements of associated functions that must have been previously called. This array MUST be the same array passed as argument `state` in the previous call to nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc).

   *On entry: contains information on the selected base generator and its current state.*

   *On exit: contains updated information on the state of the generator.*

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6 Error Indicators and Warnings

**NE_ALLOC_FAIL**
Dynamic memory allocation failed.
See Section 3.2.1.2 in the Essential Introduction for further information.

**NE_BAD_PARAM**
On entry, argument *value* had an illegal value.

**NE_INT**
On entry, \( n = \langle value \rangle \).
Constraint: \( n \geq 1 \).

**NE_INT_2**
On entry, \( k = \langle value \rangle \) and \( n = \langle value \rangle \).
Constraint: \( 0 < k \leq n \).

**NE_INT_ARRAY**
On entry, cannot use leap-frog with the base generator defined by *state*.

**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 contact NAG for assistance.
An unexpected error has been triggered by this function. Please contact NAG.
See Section 3.6.6 in the Essential Introduction for further information.

**NE_INVALID_STATE**
On entry, *state* vector has been corrupted or not initialized.

**NE_NO_LICENCE**
Your licence key may have expired or may not have been installed correctly.
See Section 3.6.5 in the Essential Introduction for further information.

7 Accuracy
Not applicable.

8 Parallelism and Performance
Not applicable.

9 Further Comments
The leap-frog method tends to be less efficient than other methods of producing multiple, independent sequences. See the g05 Chapter Introduction for alternative choices.
10 Example

This example creates three independent sequences using nag_rand_leap_frog (g05khc), after initialization by nag_rand_init_repeatable (g05kfc). Five variates from a uniform distribution are then generated from each sequence using nag_rand_basic (g05sac).

10.1 Program Text

```c
/* nag_rand_leap_frog (g05khc) Example Program. *
* Copyright 2014 Numerical Algorithms Group. *
* Mark 9, 2009. */
/* Pre-processor includes */
#include <stdio.h>
#include <math.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagg05.h>

#define STATE(I, J) state[(J - 1)*lstate +I-1]

int main(void)
{
    /* Integer scalar and array declarations */
    Integer exit_status = 0;
    Integer i, j, lstate;
    Integer *state = 0;
    /* NAG structures */
    NagError fail;
    /* Double scalar and array declarations */
    double *x = 0;
    /* Set the sample size */
    Integer nv = 5;
    /* Set the number of streams */
    Integer n = 3;
    /* Choose the base generator */
    Nag_BaseRNG genid = Nag_Basic;
    Integer subid = 0;
    /* Set the seed */
    Integer seed[] = { 1762543 };  
    Integer lseed = 1;
    /* Initialise the error structure */
    INIT_FAIL(fail);
    printf("nag_rand_leap_frog (g05khc) Example Program Results\n\n");
    /* Get the length of the state array */
    lstate = -1;
    nag_rand_init_repeatable(genid, subid, seed, lseed, state, &lstate, &fail);
    if (fail.code != NE_NOERROR) {
        printf("Error from nag_rand_init_repeatable (g05kfc).\n\n", fail.message);
        exit_status = 1;
        goto END;
    }
    /* Allocate arrays */
    if (!x = NAG_ALLOC(nv, double)) || ! (state = NAG_ALLOC(lstate*n, Integer))) {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }
```

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/* Prepare n streams */
for (i = 1; i <= n; i++)
{
    /* Initialise the I’th stream to a repeatable sequence, using the same
     seed for each stream */
    nag_rand_init_repeatable(genid, subid, seed, lseed, &STATE(1, i),
                            &lstate, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_rand_init_repeatable (g05kfc).\n%s\n",
               fail.message);
        exit_status = 1;
        goto END;
    }
    /* Prepare the I’th out of N streams*/
    nag_rand_leap_frog(n, i, &STATE(1, i), &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_rand_leap_frog (g05khc).\n%s\n",
               fail.message);
        exit_status = 1;
        goto END;
    }
}
/* Loop over each of the n streams */
for (i = 1; i <= n; i++)
{
    /* Generate nv variates from a univariate distribution */
    printf(" Stream %12"NAG_IFMT"
", i);
    nag_rand_basic(nv, &STATE(1, i), x, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_rand_basic (g05sac).\n%s\n",
               fail.message);
        exit_status = 1;
        goto END;
    }
    /* Display the variates*/
    for (j = 0; j < nv; j++)
        printf("%11.4f\n", x[j]);
    printf("\n");
}
END:
NAG_FREE(x);
NAG_FREE(state);
    return exit_status;
}

10.2 Program Data
None.

10.3 Program Results
nag_rand_leap_frog (g05khc) Example Program Results
Stream 1
  0.7460
  0.4925
  0.4982
  0.2580
  0.5938
Stream 2
  0.7983
Stream 3

0.3843
0.6717
0.6238
0.2785

0.1046
0.7871
0.0505
0.0535
0.2375