1 Purpose

nag_rand_lognormal (g05smc) generates a vector of pseudorandom numbers from a log-normal distribution with parameters $\mu$ and $\sigma^2$.

2 Specification

```c
#include <nag.h>
#include <nagg05.h>
void nag_rand_lognormal (Integer n, double xmu, double var, Integer state[],
                       double x[], NagError *fail)
```

3 Description

The distribution has PDF (probability density function)

$$f(x) = \frac{1}{x\sigma\sqrt{2\pi}} \exp\left(-\frac{(\ln x - \mu)^2}{2\sigma^2}\right) \quad \text{if } x > 0,$$
$$f(x) = 0 \quad \text{otherwise},$$

i.e., $\ln x$ is normally distributed with mean $\mu$ and variance $\sigma^2$. nag_rand_lognormal (g05smc) evaluates $\exp y_i$, where the $y_i$ are generated by nag_rand_normal (g05skc) with mean $\mu$ and variance $\sigma^2$, for $i = 1, 2, \ldots, n$.

One of the initialization functions nag_rand_init_repeattable (g05kfc) (for a repeatable sequence if computed sequentially) or nag_rand_init_nonrepeattable (g05kgc) (for a non-repeattable sequence) must be called prior to the first call to nag_rand_lognormal (g05smc).

4 References


5 Arguments

1:  **n** – Integer  
    **Input**
    
    *On entry:* $n$, the number of pseudorandom numbers to be generated.
    
    *Constraint:* $n \geq 0$.

2:  **xmu** – double  
    **Input**
    
    *On entry:* $\mu$, the mean of the distribution of $\ln x$.

3:  **var** – double  
    **Input**
    
    *On entry:* $\sigma^2$, the variance of the distribution of $\ln x$.
    
    *Constraint:* $\text{var} \geq 0.0$. 
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 \texttt{state} in the previous call to \texttt{nag_rand_init_repeatable (g05kfc)} or \texttt{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. 

Output 
On exit: the \( n \) pseudorandom numbers from the specified log-normal distribution. 

Input/Output 
The NAG error argument (see Section 3.6 in the Essential Introduction). 

6 Error Indicators and Warnings 

\textbf{NE_ALLOC_FAIL} 
Dynamic memory allocation failed. 
See Section 3.2.1.2 in the Essential Introduction for further information. 

\textbf{NE_BAD_PARAM} 
On entry, argument \( \langle \text{value} \rangle \) had an illegal value. 

\textbf{NE_INT} 
On entry, \( n = \langle \text{value} \rangle \). 
Constraint: \( n \geq 0 \). 

\textbf{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. 

\textbf{NE_INVALID_STATE} 
On entry, \texttt{state} vector has been corrupted or not initialized. 

\textbf{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. 

\textbf{NE_REAL} 
On entry, \( \texttt{var} = \langle \text{value} \rangle \). 
Constraint: \( \texttt{var} \geq 0.0 \). 
On entry, \( \texttt{xmu} \) is too large to take the exponential of \( \texttt{xmu} = \langle \text{value} \rangle \). 

7 Accuracy 
Not applicable.
8 Parallelism and Performance

nag_rand_lognormal (g05smc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

Please consult the X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users’ Note for your implementation for any additional implementation-specific information.

9 Further Comments

None.

10 Example

This example prints five pseudorandom numbers from a log-normal distribution with mean 1.0 and variance 2.0, generated by a single call to nag_rand_lognormal (g05smc), after initialization by nag_rand_init_repeatable (g05kfc).

10.1 Program Text

/* nag_rand_lognormal (g05smc) Example Program. *
 * Copyright 2014 Numerical Algorithms Group. *
 * Mark 9, 2009. *
 */
/* Pre-processor includes */
#include <stdio.h>
#include <math.h>
#include <nag.h>
#include <nagg05.h>
int main(void) {
    /* Integer scalar and array declarations */
    Integer exit_status = 0;
    Integer i, lstate;
    Integer *state = 0;
    /* NAG structures */
    NagError fail;
    /* Double scalar and array declarations */
    double *x = 0;
    /* Set the distribution parameters */
    double xmu = 1.0e0;
    double var = 2.0e0;
    /* Set the sample size */
    Integer n = 5;
    /* 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_lognormal (g05smc) 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%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Allocate arrays */
if (!(x = NAG_ALLOC(n, double)) || !
    !(state = NAG_ALLOC(lstate, Integer)))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

/* Initialise the generator to a repeatable sequence */
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%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Generate the variates*/
nag_rand_lognormal(n, xmu, var, state, x, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_rand_lognormal (g05smc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Display the variates*/
for (i = 0; i < n; i++)
    printf("%10.4f\n", x[i]);

END:
NAG_FREE(x);
NAG_FREE(state);

return exit_status;
}

10.2 Program Data

None.

10.3 Program Results

nag_rand_lognormal (g05smc) Example Program Results

<table>
<thead>
<tr>
<th>Variate</th>
</tr>
</thead>
<tbody>
<tr>
<td>4.4515</td>
</tr>
<tr>
<td>0.4670</td>
</tr>
<tr>
<td>6.9331</td>
</tr>
<tr>
<td>8.8597</td>
</tr>
<tr>
<td>0.4603</td>
</tr>
</tbody>
</table>