

NAG Library Function Document

nag_init_vavilov (g01zuc)

1 Purpose

nag_init_vavilov (g01zuc) is used to initialize functions nag_prob_vavilov (g01euc) and nag_prob_density_vavilov (g01muc).

It is intended to be used before a call to nag_prob_vavilov (g01euc) or nag_prob_density_vavilov (g01muc).

2 Specification

```
#include <nag.h>
#include <nagg01.h>
void nag_init_vavilov (double rkappa, double beta2, Integer mode, double *xl,
                     double *xu, double comm_arr[], NagError *fail)
```

3 Description

nag_init_vavilov (g01zuc) initializes the array **comm_arr** for use by nag_prob_vavilov (g01euc) or nag_prob_density_vavilov (g01muc) in the evaluation of the Vavilov functions $\phi_V(\lambda; \kappa, \beta^2)$ and $\Phi_V(\lambda; \kappa, \beta^2)$ respectively.

Multiple calls to nag_prob_vavilov (g01euc) or nag_prob_density_vavilov (g01muc) can be made following a single call to nag_init_vavilov (g01zuc), provided that **rkappa** or **beta2** do not change, and that either all calls are to nag_prob_vavilov (g01euc) or all calls are to nag_prob_density_vavilov (g01muc). If you wish to call both nag_prob_vavilov (g01euc) and nag_prob_density_vavilov (g01muc), then you will need to initialize both separately.

4 References

Schorr B (1974) Programs for the Landau and the Vavilov distributions and the corresponding random numbers *Comp. Phys. Comm.* **7** 215–224

5 Arguments

- 1: **rkappa** – double *Input*
On entry: the argument κ of the function.
Constraint: $0.01 \leq \mathbf{rkappa} \leq 10.0$.
- 2: **beta2** – double *Input*
On entry: the argument β^2 of the function.
Constraint: $0.0 \leq \mathbf{beta2} \leq 1.0$.
- 3: **mode** – Integer *Input*
On entry: if **mode** = 0, then nag_prob_density_vavilov (g01muc) is to be called after the call to nag_init_vavilov (g01zuc). Otherwise, nag_prob_vavilov (g01euc) is to be called.

- 4: **xl** – double * *Output*
On exit: x_l , a threshold value below which $\phi_V(\lambda; \kappa, \beta^2)$ will be set to zero by nag_prob_density_vavilov (g01muc) and $\Phi_V(\lambda; \kappa, \beta^2)$ will be set to zero by nag_prob_vavilov (g01euc) if $\lambda < x_l$.
- 5: **xu** – double * *Output*
On exit: x_u , a threshold value above which $\phi_V(\lambda; \kappa, \beta^2)$ will be set to zero by nag_prob_density_vavilov (g01muc) and $\Phi_V(\lambda; \kappa, \beta^2)$ will be set to unity by nag_prob_vavilov (g01euc) if $\lambda > x_u$.
- 6: **comm_arr[322]** – double *Communication Array*
On exit: this argument should be passed unchanged to nag_prob_vavilov (g01euc) or nag_prob_density_vavilov (g01muc).
- 7: **fail** – NagError * *Input/Output*
 The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

See Section 2.3.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_BAD_PARAM

On entry, argument *<value>* had an illegal value.

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 2.7.6 in How to Use the NAG Library and its Documentation for further information.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.

See Section 2.7.5 in How to Use the NAG Library and its Documentation for further information.

NE_REAL

On entry, **beta2** = *<value>*.

Constraint: **beta2** \leq 1.0.

On entry, **beta2** = *<value>*.

Constraint: **beta2** \geq 0.0.

On entry, **rkappa** = *<value>*.

Constraint: **rkappa** \leq 10.0.

On entry, **rkappa** = *<value>*.

Constraint: **rkappa** \geq 0.01.

7 Accuracy

At least five significant digits are usually correct.

8 Parallelism and Performance

nag_init_vavilov (g01zuc) is not threaded in any implementation.

9 Further Comments

None.

10 Example

See Section 10 in nag_prob_density_vavilov (g01muc) and nag_prob_vavilov (g01euc).
