

G05DEF – NAG Fortran Library Routine Document

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

G05DEF returns a pseudo-random real number taken from a log-normal distribution with parameters a and b .

2 Specification

```
real FUNCTION G05DEF(A, B)
real           A, B
```

3 Description

The distribution has PDF (probability density function)

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

$$f(x) = 0 \quad \text{otherwise,}$$

i.e., $\ln x$ is normally distributed with mean a and standard deviation b . The routine returns the value $\exp y$, where y is generated by G05DDF from a Normal distribution with mean a and standard deviation b .

4 References

- [1] Knuth D E (1981) *The Art of Computer Programming (Volume 2)* Addison–Wesley (2nd Edition)
- [2] Kendall M G and Stuart A (1969) *The Advanced Theory of Statistics (Volume 1)* Griffin (3rd Edition)

5 Parameters

- 1: A — *real* *Input*
On entry: the mean a , of the distribution of $\ln x$.
- 2: B — *real* *Input*
On entry: the standard deviation b , of the distribution of $\ln x$. If B is negative, the distribution of the generated numbers – though not the actual sequence – is the same as if the absolute value of B were used.

6 Error Indicators and Warnings

None.

7 Accuracy

Not applicable.

8 Further Comments

None.

9 Example

The example program prints the first five pseudo-random real numbers from a log-normal distribution with mean 1.0 and standard deviation 1.5, generated by G05DEF after initialisation by G05CBF.

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.

```

*      G05DEF Example Program Text
*      Mark 14 Revised.  NAG Copyright 1989.
*      .. Parameters ..
      INTEGER          NOUT
      PARAMETER       (NOUT=6)
*      .. Local Scalars ..
      real            X
      INTEGER          I
*      .. External Functions ..
      real            G05DEF
      EXTERNAL         G05DEF
*      .. External Subroutines ..
      EXTERNAL         G05CBF
*      .. Executable Statements ..
      WRITE (NOUT,*) 'G05DEF Example Program Results'
      WRITE (NOUT,*)
      CALL G05CBF(0)
      DO 20 I = 1, 5
*
*          X = G05DEF(1.0e0,1.5e0)
*
*          WRITE (NOUT,99999) X
20 CONTINUE
      STOP
*
99999 FORMAT (1X,F10.4)
      END

```

9.2 Program Data

None.

9.3 Program Results

G05DEF Example Program Results

```

6.0767
18.9017
29.0802
2.6121
26.4446

```