

Defined for $x > 0$, $a \geq 0$ (*upperTail* = zero or absent) or $a > 0$ (*upperTail* = 0).

See Also

The **gamma**, **gammp**, and **gammq** functions.

gammaNoise

gammaNoise(a [, b])

The gammaNoise function returns a pseudo-random value from the gamma distribution

$$f(x) = \frac{x^{a-1} \exp\left(-\frac{x}{b}\right)}{b^a \Gamma(a)}, \quad x > 0, a > 0, b > 0,$$

whose mean is ab and variance is ab^2 . For backward compatibility you can omit the parameter b in which case its value is set to 1. When $a \rightarrow 1$ gammaNoise reduces to **expNoise**.

The random number generator initializes using the system clock when Igor Pro starts. This almost guarantees that you will never repeat a sequence. For repeatable “random” numbers, use **SetRandomSeed**. The algorithm uses the Mersenne Twister random number generator.

References

Marsaglia, G., and W. W. Tsang, *ACM*, 26, 363-372, 2000.

See Also

The **SetRandomSeed** operation.

Noise Functions on page III-390.

Chapter III-12, **Statistics** for a function and operation overview.

gammln

gammln(num [, accuracy])

The gammln function returns the natural log of the gamma function of *num*, where *num* > 0. If *num* is complex, it returns a complex result. Optionally, *accuracy* can be used to specify the desired fractional accuracy. If *num* is complex, it returns a complex result. In this case, *accuracy* is ignored.

Details

The *accuracy* parameter specifies the fractional accuracy that you desire. That is, if you set *accuracy* to 10^{-7} , that means that you wish that the absolute value of $(f_{\text{actual}} - f_{\text{returned}})/f_{\text{actual}}$ be less than 10^{-7} .

For backward compatibility, if you don't include *accuracy*, gammln uses older code that achieves an accuracy of about 2×10^{-10} .

With *accuracy*, newer code is used that is both faster and more accurate. The output has fractional accuracy better than 1×10^{-15} except for values near zero, where the absolute accuracy $(f_{\text{actual}} - f_{\text{returned}})$ is better than 2×10^{-16} .

The speed of calculation depends only weakly on accuracy. Higher accuracy is significantly slower than lower accuracy only for *num* between 6 and about 10.

See Also

The **gamma** function.

gammp

gammp(a, x [, accuracy])

The gammp function returns the regularized incomplete gamma function $P(a,x)$, where $a > 0$, $x \geq 0$. Optionally, *accuracy* can be used to specify the desired fractional accuracy. Same as $\text{gammaInc}(a, x, 0) / \text{gamma}(a)$.

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