Statistics & Probability Letters 18 (1993) 349–351
North-Holland
2 December 1993

A triptych of discrete distributions related to the stable law

Luc Devroye
School of Computer Science, McGill University, Montreal, Que., Canada

Received November 1993

Abstract: We derive useful distributional representations for three discrete laws: the discrete stable distribution of Steutel and Van Harn, the discrete Linnik distribution introduced by Pakes, and a distribution of Sibuya. These representations may be used to obtain simple uniformly fast random variate generators.

AMS 1991 Subject Classifications: 65C10, 68J05.

Keywords: Discrete stable distribution; random variate generation; distribution theory; Linnik's distribution.

1. The discrete stable family

Steutel and Van Harn (1979) introduced the discrete stable family via the generating function

$$g(s)=\mathbf{E}s^X=\exp\left(-\lambda(1-s)^{\gamma}\right),\quad |s|\leqslant 1,$$

where $\lambda>0$ and $\gamma\in(0,1]$ are two parameters. X (or $X(\lambda,\gamma)$) is called a discrete stable random variable. For $\gamma=1$, we obtain the Poisson distribution with parameter λ. This distribution is infinitely divisible, and has several other stability properties. In this note, we are motivated by the need to efficiently generate i.i.d. random variates from this family. Since the discrete stable distribution is a compound Poisson distribution, random variates can be obtained as

$$\sum_{1\leqslant i\leqslant Y} Z_i,$$

where Y is Poisson(λ), and $Z_1, Z_2,\dots$ are i.i.d. discrete random variables with generating function

$$h(s)=1-(1-s)^{\gamma}.$$

This is best seen by noting that

$$g(s)=\mathbf{E}s^X=\mathbf{E}\prod_{i\leqslant Y}s^{Z_i}=\mathbf{E}\left(\mathbf{E}s^{Z_1}\right)^Y$$
$$=\mathbf{E}(h(s))^Y=\mathrm{e}^{\lambda(h(s)-1)}=\mathrm{e}^{-\lambda(1-s)^{\gamma}}.$$

A random variable Z with generating function $h(s)$ will be called a Sibuya(γ) random variable, after Sibuya (1979). If we can generate the Z_i's at unit expected time cost, then the expected time for this method is proportional to $\mathbf{E}Y=\lambda$:

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(S, X) ← (E, 0), where E is exponential
while S < λ do
   generate E exponential, Z Sibuya(γ)
   (S, X) ← (S + E, X + Z)
return X
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The above method does not have uniformly bounded time in both parameters. It is neverthe-

Correspondence to: Luc Devroye, School of Computer Science, McGill University, 3480 University Street, Montreal, Que., Canada H3A 2A7.

The authors' research was sponsored by NSERC Grant A3456 and FCAR Grant 90-ER-0291.

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less attractive for small values of λ. A Sibuya generator is derived in Section 3. The main point of this note is to present a generator that is uniformly fast in both parameters. This would follow from the following simple theorem:

Theorem. *A discrete stable* (λ, γ) *random variable is distributed as a Poisson random variable with parameter* $\lambda^{1/\gamma}S_{\gamma,1}$, *where* $S_{\gamma,1}$ *is a positive stable random variate with parameter* γ:

$$X(\lambda, \gamma) \stackrel{\mathscr{L}}{=} \text{Poisson}\left(\lambda^{1/\gamma}S_{\gamma,1}\right).$$

Proof. We recall that $S_{\gamma,1}$ has characteristic function

$$\varphi(t) = \mathrm{e}^{-t^{\gamma}\mathrm{e}^{\mathrm{i}\pi\gamma/2}}.$$

For $\gamma = 1$, we obtain the degenerate function with atom one at $x = 1$. Also, the Laplace transform is given by

$$E\mathrm{e}^{-sS_{\gamma,1}} = \mathrm{e}^{-s^{\gamma}}, \quad \mathrm{Re}(s) > 0$$

(Zolotarev, 1986, p. 114). The characteristic function of X is now obtained as

$$E\mathrm{e}^{\mathrm{i}tX} = E\mathrm{e}^{\lambda^{1/\gamma}S_{\gamma,1}(\mathrm{e}^{\mathrm{i}t}-1)} = \mathrm{e}^{-\lambda(1-\mathrm{e}^{\mathrm{i}t})^{\gamma}},$$

in which we recognize the characteristic function of the discrete stable distribution. □

The above result leads directly to a uniformly fast generator. It suffices to note that there is a plentiful supply of uniformly fast Poisson generators (see Devroye, 1986), and that $S_{\gamma,1}$ can be obtained very easily by a variety of methods. For example, Kanter's method (1975) uses the distributional identity

$$S_{\gamma,1} \stackrel{\mathscr{L}}{=} \left(\frac{\sin(1-\gamma)\pi U}{E \sin \gamma\pi U}\right)^{(1-\gamma)/\gamma}\left(\frac{\sin \gamma\pi U}{\sin \pi U}\right)^{1/\gamma},$$

where E is exponential and U is uniform [0, 1] and independent of E.

2. The discrete Linnik distribution

Pakes (1993) studies the discrete distribution with generating function

$$g(s) = \frac{1}{\left(1+(1-s)^{\gamma}\right)^{\beta}},$$

where $\beta > 0$ and $\gamma \in (0, 1]$. We call this the discrete Linnik distribution and denote a typical random variable by $L(\beta, \gamma)$. A continuous distribution with an analogous characteristic function $1/(1+|t|^{\delta})^{\beta}$ was introduced by Linnik (1962). From the Theorem given above we deduce the following simple distributional identity:

$$L(\beta, \gamma) \stackrel{\mathscr{L}}{=} \text{Poisson}\left(G_{\beta}^{1/\gamma}S_{\gamma,1}\right),$$

where G_{β} is a gamma(β) random variable, independent of $S_{\gamma,1}$. This is easily proved by computing the generating function:

$$Es^{L} = E\mathrm{e}^{-G_{\beta}(1-s)^{\gamma}} = \frac{1}{\left(1+(1-s)^{\gamma}\right)^{\beta}}.$$

As gamma variates are easily available in uniformly bounded time (Devroye, 1986, has a list of references), discrete Linnik variates can be generated in uniformly bounded expected time as well. The representation given above may also be used to derive various properties of the discrete Linnik distribution.

3. Sibuya's distribution

The last of our triptych of discrete distributions was introduced by Sibuya in 1979. Described by one parameter $\gamma \in (0, 1]$, it has generating function

$$h(s) = 1 - (1-s)^{\gamma}.$$

If $S(\gamma)$ denotes a Sibuya(γ) random variate, then we obtain via the binomial expansion,

$$P\{S(\gamma) = n\} = \begin{cases} \dfrac{\gamma(1-\gamma)\cdots(n-1-\gamma)}{n!} & n > 1, \\ \gamma, & n = 1. \end{cases}$$

For $\gamma = 1$, the distribution is monoatomic with an atom at 1. Uniformly fast generators are described in Devroye (1992). The generalized hypergeometric distribution of type B3 (or: GHgB3) with parameters a, b, $c > 0$ is a discrete distribution on the nonnegative integers defined by

$$p_n = \frac{\Gamma(a+c)\Gamma(b+c)(a)_n(b)_n}{\Gamma(a+b+c)\Gamma(c)n!(a+b+c)_n}, \quad n \geqslant 0,$$

where $(a)_n$ is Pochhammer's symbol defined by

$$(a)_n = \frac{\Gamma(a+n)}{\Gamma(a)} = \begin{cases} a(a+1)\cdots(a+n-1), & n \geqslant 1, \\ 1, & n=0. \end{cases}$$

Other names for the distribution include the inverse Pólya–Eggenberger distribution (Johnson and Kotz, 1982), the generalized Waring distribution (Irwin, 1975) and the negative binomial beta distribution. When $a=1$ or $b=1$ the distribution is called the Waring distribution. From Sibuya (1979), Shimizu (1968), Sibuya and Shimizu (1981) and Devroye (1992), we recall that a GHgB3 random variate may be generated as

$$\text{Poisson}\left(\frac{G_a G_b}{G_c}\right),$$

where G_a, G_b and G_c are independent gamma random variates with parameters a, b and c. Good Poisson generators are given in Schmeiser and Kachitvichyanukul (1981), Ahrens and Dieter (1982) and Stablober (1990). Efficient gamma generators are given in Marsaglia (1977), Best (1978), Cheng and Feast (1979, 1980), Ahrens and Dieter (1982), Ahrens, Kohrt and Dieter (1983) and Le Minh (1988). Sibuya (1979) points out that $S(\gamma)$ is distributed as one plus a GHgB3 $(1, 1-\gamma, \gamma)$ random variable. In our case, we thus have

$$S(\gamma) \stackrel{\mathscr{L}}{=} 1 + \text{Poisson}\left(\frac{EG_{1-\gamma}}{G_\gamma}\right),$$

where E is an exponential random variable, independent of the gamma random variables.

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