NAG Library Routine Document

F08ZBF (DGGGLM)

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

F08ZBF (DGGGLM) solves a real general Gauss–Markov linear (least-squares) model problem.

2 Specification

```
SUBROUTINE F08ZBF(M, N, P, A, LDA, B, LDB, D, X, Y, WORK, LWORK, INFO)
INTEGER             M, N, P, LDA, LDB, LWORK, INFO
double precision    A(LDA,*), B(LDB,*), D(M), X(N), Y(P),
1                   WORK(max(1,LWORK))
```

The routine may be called by its LAPACK name ***dggglm***.

3 Description

F08ZBF (DGGGLM) solves the real general Gauss–Markov linear model (GLM) problem

$$\underset{x}{\text{minimize}} \|y\|_2 \qquad \text{subject to} \qquad d = Ax + By$$

where A is an m by n matrix, B is an m by p matrix and d is an m element vector. It is assumed that $n \leq m \leq n+p$, $\text{rank}(A) = n$ and $\text{rank}(E) = m$, where $E = \begin{pmatrix} A & B \end{pmatrix}$. Under these assumptions, the problem has a unique solution x and a minimal 2-norm solution y, which is obtained using a generalized QR factorization of the matrices A and B.

In particular, if the matrix B is square and nonsingular, then the GLM problem is equivalent to the weighted linear least-squares problem

$$\underset{x}{\text{minimize}} \left\|B^{-1}(d - Ax)\right\|_2.$$

4 References

Anderson E, Bai Z, Bischof C, Blackford S, Demmel J, Dongarra J J, Du Croz J J, Greenbaum A, Hammarling S, McKenney A and Sorensen D (1999) *LAPACK Users' Guide* (3rd Edition) SIAM, Philadelphia

Anderson E, Bai Z and Dongarra J (1992) Generalized *QR* factorization and its applications *Linear Algebra Appl. (Volume 162–164)* 243–271

5 Parameters

1: M – INTEGER *Input*

On entry: m, the number of rows of the matrices A and B.

Constraint: $\text{M} \geq 0$.

2: N – INTEGER *Input*

On entry: n, the number of columns of the matrix A.

Constraint: $0 \leq \text{N} \leq \text{M}$.

3: P – INTEGER *Input*

On entry: p, the number of columns of the matrix B.

Constraint: $\mathrm{P} \geq \mathrm{M} - \mathrm{N}$.

4: $\mathrm{A}(\mathrm{LDA},*)$ – ***double precision*** array *Input/Output*

Note: the second dimension of the array A must be at least $\max(1, \mathrm{N})$.

On entry: the m by n matrix A.

On exit: A is overwritten.

5: LDA – INTEGER *Input*

On entry: the first dimension of the array A as declared in the (sub)program from which F08ZBF (DGGGLM) is called.

Constraint: $\mathrm{LDA} \geq \max(1, \mathrm{M})$.

6: $\mathrm{B}(\mathrm{LDB},*)$ – ***double precision*** array *Input/Output*

Note: the second dimension of the array B must be at least $\max(1, \mathrm{P})$.

On entry: the m by p matrix B.

On exit: B is overwritten.

7: LDB – INTEGER *Input*

On entry: the first dimension of the array B as declared in the (sub)program from which F08ZBF (DGGGLM) is called.

Constraint: $\mathrm{LDB} \geq \max(1, \mathrm{M})$.

8: $\mathrm{D}(\mathrm{M})$ – ***double precision*** array *Input/Output*

On entry: the left-hand side vector d of the GLM equation.

On exit: D is overwritten.

9: $\mathrm{X}(\mathrm{N})$ – ***double precision*** array *Output*

On exit: the solution vector x of the GLM problem.

10: $\mathrm{Y}(\mathrm{P})$ – ***double precision*** array *Output*

On exit: the solution vector y of the GLM problem.

11: $\mathrm{WORK}(\max(1, \mathrm{LWORK}))$ – ***double precision*** array *Workspace*

On exit: if $\mathrm{INFO} = 0$, $\mathrm{WORK}(1)$ contains the minimum value of LWORK required for optimal performance.

12: LWORK – INTEGER *Input*

On entry: the dimension of the array WORK as declared in the (sub)program from which F08ZBF (DGGGLM) is called.

If $\mathrm{LWORK} = -1$, a workspace query is assumed; the routine only calculates the optimal size of the WORK array, returns this value as the first entry of the WORK array, and no error message related to LWORK is issued.

Suggested value: for optimal performance, $\mathrm{LWORK} \geq \mathrm{N} + \min(\mathrm{M}, \mathrm{P}) + \max(\mathrm{M}, \mathrm{P}) \times nb$, where nb is the optimal ***block size***.

Constraint: $\mathrm{LWORK} \geq \max(1, \mathrm{M} + \mathrm{N} + \mathrm{P})$ or $\mathrm{LWORK} = -1$.

13: INFO – INTEGER *Output*

On exit: INFO $= 0$ unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

Errors or warnings detected by the routine:

INFO < 0

If INFO $= -i$, argument i had an illegal value. An explanatory message is output, and execution of the program is terminated.

INFO $= 1$

The upper triangular factor R associated with A in the generalized RQ factorization of the pair (A, B) is singular, so that $\mathrm{rank}(A) < m$; the least squares solution could not be computed.

INFO $= 2$

The bottom $(N - M)$ by $(N - M)$ part of the upper trapezoidal factor T associated with B in the generalised QR factorization of the pair (A, B) is singular, so that $\mathrm{rank}(\, A \quad B\,) < N$; the least squares solutions could not be computed.

7 Accuracy

For an error analysis, see Anderson *et al.* (1992). See also Section 4.6 of Anderson *et al.* (1999).

8 Further Comments

When $p = m \geq n$, the total number of floating-point operations is approximately $\frac{2}{3}\left(2m^3 - n^3\right) + 4nm^2$; when $p = m = n$, the total number of floating-point operations is approximately $\frac{14}{3}m^3$.

9 Example

This example solves the weighted least-squares problem

$$\underset{x}{\text{minimize}} \left\| B^{-1}(d - Ax) \right\|_2,$$

where

$$B = \begin{pmatrix} 0.5 & 0.0 & 0.0 & 0.0 \\ 0.0 & 1.0 & 0.0 & 0.0 \\ 0.0 & 0.0 & 2.0 & 0.0 \\ 0.0 & 0.0 & 0.0 & 5.0 \end{pmatrix}, \quad d = \begin{pmatrix} 1.32 \\ -4.00 \\ 5.52 \\ 3.24 \end{pmatrix} \quad \text{and} \quad A = \begin{pmatrix} -0.57 & -1.28 & -0.39 \\ -1.93 & 1.08 & -0.31 \\ 2.30 & 0.24 & -0.40 \\ -0.02 & 1.03 & -1.43 \end{pmatrix}.$$

9.1 Program Text

```
*     F08ZBF Example Program Text
*     Mark 17 Release. NAG Copyright 1995.
*     .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX, NB, MMAX, PMAX
      PARAMETER        (NMAX=10,NB=64,MMAX=10,PMAX=10)
      INTEGER          LDA, LDB, LWORK
      PARAMETER        (LDA=MMAX,LDB=MMAX,LWORK=NMAX+MMAX+NB*(MMAX+PMAX)
     +                 )
*     .. Local Scalars ..
      DOUBLE PRECISION RNORM
      INTEGER          I, INFO, J, M, N, P
*     .. Local Arrays ..
      DOUBLE PRECISION A(LDA,NMAX), B(LDB,PMAX), D(MMAX), WORK(LWORK),
```

```
     +                  X(NMAX), Y(PMAX)
*     .. External Functions ..
      DOUBLE PRECISION DNRM2
      EXTERNAL         DNRM2
*     .. External Subroutines ..
      EXTERNAL         DGGGLM
*     .. Executable Statements ..
      WRITE (NOUT,*) 'F08ZBF Example Program Results'
      WRITE (NOUT,*)
*     Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) M, N, P
      IF (M.LE.MMAX .AND. N.LE.NMAX .AND. P.LE.PMAX) THEN
*
*        Read A, B and D from data file
*
         READ (NIN,*) ((A(I,J),J=1,N),I=1,M)
         READ (NIN,*) ((B(I,J),J=1,P),I=1,M)
         READ (NIN,*) (D(I),I=1,M)
*
*        Solve the weighted least squares problem
*
*        minimize ||inv(B)*(d - A*x)|| (in the 2-norm)
*
         CALL DGGGLM(M,N,P,A,LDA,B,LDB,D,X,Y,WORK,LWORK,INFO)
*
*        Print least squares solution, x
*
         WRITE (NOUT,*) 'Weighted least-squares solution'
         WRITE (NOUT,99999) (X(I),I=1,N)
*
*        Print residual vector y = inv(B)*(d - A*x)
*
         WRITE (NOUT,*)
         WRITE (NOUT,*) 'Residual vector'
         WRITE (NOUT,99998) (Y(I),I=1,P)
*
*        Compute and print the square root of the residual sum of
*        squares
*
         RNORM = DNRM2(P,Y,1)
*
         WRITE (NOUT,*)
         WRITE (NOUT,*) 'Square root of the residual sum of squares'
         WRITE (NOUT,99998) RNORM
      ELSE
         WRITE (NOUT,*)
     +     'One or more of MMAX, NMAX and PMAX is too small'
      END IF
*
99999 FORMAT (1X,7F11.4)
99998 FORMAT (3X,1P,7E11.2)
      END
```

9.2 Program Data

```
F08ZBF Example Program Data

  4      3      4           :Values of M, N and P

 -0.57  -1.28  -0.39
 -1.93   1.08  -0.31
  2.30   0.24  -0.40
 -0.02   1.03  -1.43        :End of matrix A

  0.50   0.00   0.00   0.00
  0.00   1.00   0.00   0.00
  0.00   0.00   2.00   0.00
  0.00   0.00   0.00   5.00 :End of matrix B
```

```
  1.32
 -4.00
  5.52
  3.24                      :End of vector d
```

9.3 Program Results

```
 F08ZBF Example Program Results

 Weighted least-squares solution
      1.9889    -1.0058    -2.9911

 Residual vector
     -6.37E-04  -2.45E-03  -4.72E-03   7.70E-03

 Square root of the residual sum of squares
      9.38E-03
```