

NAG Fortran 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(*), X(*), Y(*), WORK(*)
```

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

3 Description

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

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

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

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

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 (1991) Generalized QR factorization and its applications *LAPACK Working Note No. 31* University of Tennessee, Knoxville

5 Parameters

- | | | |
|----|---|--------------|
| 1: | M – INTEGER | <i>Input</i> |
| | <i>On entry:</i> m , the number of rows of the matrices A and B . | |
| | <i>Constraint:</i> $M \geq 0$. | |
| 2: | N – INTEGER | <i>Input</i> |
| | <i>On entry:</i> n , the number of columns of the matrix A . | |
| | <i>Constraint:</i> $0 \leq N \leq M$. | |

- 3: P – INTEGER *Input*
On entry: p , the number of columns of the matrix B .
Constraint: $P \geq M - N$.
- 4: A(LDA,*) – **double precision** array *Input/Output*
Note: the second dimension of the array A must be at least $\max(1, N)$.
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: $LDA \geq \max(1, M)$.
- 6: B(LDB,*) – **double precision** array *Input/Output*
Note: the second dimension of the array B must be at least $\max(1, P)$.
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: $LDB \geq \max(1, M)$.
- 8: D(*) – **double precision** array *Input/Output*
Note: the dimension of the array D must be at least $\max(1, M)$.
On entry: the left-hand side vector d of the GLM equation.
On exit: D is overwritten.
- 9: X(*) – **double precision** array *Output*
Note: the dimension of the array X must be at least $\max(1, N)$.
On exit: the solution vector x of the GLM problem.
- 10: Y(*) – **double precision** array *Output*
Note: the dimension of the array Y must be at least $\max(1, P)$.
On exit: the solution vector y of the GLM problem.
- 11: WORK(*) – **double precision** array *Workspace*
Note: the dimension of the array WORK must be at least $\max(1, LWORK)$.
On exit: if IFAIL = 0, WORK(1) contains the minimum value of LWORK required for optimum performance.
- 12: LWORK – INTEGER *Input*
On entry: the dimension of the array WORK as declared in the subprogram from which F08ZBF (DGGGLM) is called unless LWORK = -1, in which case a workspace query is assumed and the routine only calculates the optimal dimension of WORK (using the formula given below).

Suggested value: for optimum performance LWORK should be at least $N + \min(M, P) + \max(M, P) \times nb$, where *nb* is the **block size**.

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

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 = $-i$, the i th argument had an illegal value.

7 Accuracy

For an error analysis, see Anderson *et al.* (1991). 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 $\frac{2}{3}(2m^3 - n^3) + 4nm^2$; when $p = m = n$, the total number of floating-point operations is approximately $\frac{14}{3}m^3$.

9 Example

To solve the weighted least-squares problem

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

where

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

Note that the block size (NB) of 64 assumed in this example is not realistic for such a small problem, but should be suitable for large problems.

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.

```
*      F08ZBF Example Program Text
*      Mark 17 Release. NAG Copyright 1995.
*      .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5, NOUT=6)
      INTEGER          MMAX, NB, NMAX, PMAX
      PARAMETER        (MMAX=10, NB=64, NMAX=10, PMAX=10)
      INTEGER          LDA, LDB, LWORK
      PARAMETER        (LDA=NMAX, LDB=NMAX, LWORK=MMAX+NMAX+NB*(NMAX+PMA
+
*      .. Local Scalars ..
      DOUBLE PRECISION RNORM
      INTEGER          I, INFO, J, M, N, P
*      .. Local Arrays ..
      DOUBLE PRECISION A(LDA,MMAX), B(LDB,PMAX), D(NMAX), WORK(LWORK),
+
      X(MMAX), 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,*) N, M, 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,M),I=1,N)
*          READ (NIN,*) ((B(I,J),J=1,P),I=1,N)
*          READ (NIN,*) (D(I),I=1,N)
*
*          Solve the weighted least squares problem
*
*          minimize ||inv(B)*(d - A*x)|| (in the 2-norm)
*
*          CALL DGGGLM(N,M,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,M)
*
*          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
      STOP
*
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 N, M 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
```
