NAG C Library Function Document

nag_sum_sqs (g02buc)

1 Purpose

nag_sum_sqs (g02buc) calculates the sample means and sums of squares and cross-products, or sums of squares and cross-products of deviations from the mean, in a single pass for a set of data. The data may be weighted.

2 Specification

```
#include <nag.h>
#include <nagg02.h>

void nag_sum_sqs (Nag_OrderType order, Nag_SumSquare mean, Integer n, Integer m,
     const double x[], Integer pdx, const double wt[], double *sw,
     double wmean[], double c[], NagError *fail)
```

3 Description

nag_sum_sqs (g02buc) is an adaptation of West's WV2 algorithm; see West (1979). This function calculates the (optionally weighted) sample means and (optionally weighted) sums of squares and cross-products or sums of squares and cross-products of deviations from the (weighted) mean for a sample of n observations on m variables X_j, for $j = 1, 2, \ldots, m$. The algorithm makes a single pass through the data.

For the first $i-1$ observations let the mean of the jth variable be $\bar{x}_j(i-1)$, the cross-product about the mean for the jth and kth variables be $c_{jk}(i-1)$ and the sum of weights be W_{i-1}. These are updated by the ith observation, x_{ij}, for $j = 1, 2, \ldots, m$, with weight w_i as follows:

$$W_i = W_{i-1} + w_i$$
$$\bar{x}_j(i) = \bar{x}_j(i-1) + \frac{w_i}{W_i}\left(x_j - \bar{x}_j(i-1)\right), \quad j = 1, 2, \ldots, m$$

and

$$c_{jk}(i) = c_{jk}(i-1) + \frac{w_i}{W_i}\left(x_j - \bar{x}_j(i-1)\right)\left(x_k - \bar{x}_k(i-1)\right)W_{i-1}, \quad j = 1, 2, \ldots, m;\ k = j, j+1, \ldots, m.$$

The algorithm is initialized by taking $\bar{x}_j(1) = x_{1j}$, the first observation, and $c_{ij}(1) = 0.0$.

For the unweighted case $w_i = 1$ and $W_i = i$ for all i.

Note that only the upper triangle of the matrix is calculated and returned packed by column.

4 References

Chan T F, Golub G H and Leveque R J (1982) *Updating Formulae and a Pairwise Algorithm for Computing Sample Variances* Compstat, Physica-Verlag

West D H D (1979) Updating mean and variance estimates: An improved method *Comm. ACM* **22** 532–555

5 Arguments

1: **order** – Nag_OrderType *Input*

On entry: the **order** argument specifies the two-dimensional storage scheme being used, i.e., row-major ordering or column-major ordering. C language defined storage is specified by

order = **Nag_RowMajor**. See Section 2.2.1.4 of the Essential Introduction for a more detailed explanation of the use of this argument.

Constraint: **order** = **Nag_RowMajor** or **Nag_ColMajor**.

2: **mean** – Nag_SumSquare *Input*

On entry: indicates whether nag_sum_sqs (g02buc) is to calculate sums of squares and cross-products, or sums of squares and cross-products of deviations about the mean.

mean = **Nag_AboutMean**

The sums of squares and cross-products of deviations about the mean are calculated.

mean = **Nag_AboutZero**

The sums of squares and cross-products are calculated.

Constraint: **mean** = **Nag_AboutMean** or **Nag_AboutZero**.

3: **n** – Integer *Input*

On entry: n, the number of observations in the data set.

Constraint: **n** ≥ 1.

4: **m** – Integer *Input*

On entry: m, the number of variables.

Constraint: **m** ≥ 1.

5: **x**[dim] – const double *Input*

Note: the dimension, dim, of the array **x** must be at least

$\max(1, \mathbf{pdx} \times \mathbf{m})$ when **order** = **Nag_ColMajor**;
$\max(1, \mathbf{n} \times \mathbf{pdx})$ when **order** = **Nag_RowMajor**.

Where $\mathbf{X}(i,j)$ appears in this document, it refers to the array element

if **order** = **Nag_ColMajor**, $\mathbf{x}[(j-1) \times \mathbf{pdx} + i - 1]$;
if **order** = **Nag_RowMajor**, $\mathbf{x}[(i-1) \times \mathbf{pdx} + j - 1]$.

On entry: $\mathbf{X}(i,j)$ must contain the ith observation on the jth variable, for $i = 1, 2, \ldots, n$; $j = 1, 2, \ldots, m$.

6: **pdx** – Integer *Input*

On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array **x**.

Constraints:

if **order** = **Nag_ColMajor**, **pdx** $\geq$ **n**;
if **order** = **Nag_RowMajor**, **pdx** $\geq$ **m**.

7: **wt**[dim] – const double *Input*

Note: the dimension, dim, of the array **wt** must be at least **n**.

On entry: the optional weights of each observation. If weights are not provided then **wt** must be set to the null pointer, i.e., `(double *)0`, otherwise **wt**[i] must contain the weight for the $i-1$th observation.

Constraint: **wt**[i] ≥ 0.0 if **wt** is not **NULL**, for $i = 0, 1, \ldots, n-1$.

8: **sw** – double * *Output*

On exit: the sum of weights.

If **wt** is **NULL**, **sw** contains the number of observations, n.

9: **wmean**[**m**] – double *Output*

On exit: the sample means. **wmean**[$j-1$] contains the mean for the jth variable.

10: **c**[dim] – double *Output*

Note: the dimension, *dim*, of the array **c** must be at least $(\mathbf{m} \times \mathbf{m} + \mathbf{m})/2$.

On exit: the cross-products.

If **mean** = **Nag_AboutMean**, **c** contains the upper triangular part of the matrix of (weighted) sums of squares and cross-products of deviations about the mean.

If **mean** = **Nag_AboutZero**, **c** contains the upper triangular part of the matrix of (weighted) sums of squares and cross-products.

These are stored packed by columns, i.e., the cross-product between the jth and kth variable, $k \geq j$, is stored in $\mathbf{c}(k \times (k-1)/2 + j)$.

11: **fail** – NagError * *Input/Output*

The NAG error argument (see Section 2.6 of the Essential Introduction).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

NE_BAD_PARAM

On entry, argument ⟨*value*⟩ had an illegal value.

NE_INT

On entry, **m** = ⟨*value*⟩.
Constraint: **m** ≥ 1.

On entry, **n** = ⟨*value*⟩.
Constraint: **n** ≥ 1.

On entry, **pdx** = ⟨*value*⟩.
Constraint: **pdx** > 0.

NE_INT_2

On entry, **pdx** = ⟨*value*⟩, **m** = ⟨*value*⟩.
Constraint: **pdx** $\geq$ **m**.

On entry, **pdx** = ⟨*value*⟩, **n** = ⟨*value*⟩.
Constraint: **pdx** $\geq$ **n**.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please consult NAG for assistance.

NE_REAL_ARRAY_ELEM_CONS

On entry, **wt**[⟨*value*⟩] < 0.0.

7 Accuracy

For a detailed discussion of the accuracy of this algorithm see Chan *et al.* (1982) or West (1979).

8 Further Comments

nag_cov_to_corr (g02bwc) may be used to calculate the correlation coefficients from the cross-products of deviations about the mean. The cross-products of deviations about the mean may be scaled to give a variance-covariance matrix.

The means and cross-products produced by nag_sum_sqs (g02buc) may be updated by adding or removing observations using nag_sum_sqs_update (g02btc).

9 Example

A program to calculate the means, the required sums of squares and cross-products matrix, and the variance matrix for a set of 3 observations of 3 variables.

9.1 Program Text

```
/* nag_sum_sqs (g02buc) Example Program.
 *
 * Copyright 2002 Numerical Algorithms Group.
 *
 * Mark 7, 2002.
 */

#include <stdio.h>
#include <string.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf06.h>
#include <nagg02.h>
#include <nagx04.h>

int main(void)
{
  /* Scalars */
  double alpha, sw;
  Integer exit_status, j, k, m, mm, n, pdx;
  NagError fail;
  Nag_SumSquare mean_enum;

  /* Arrays */
  char mean[2], weight[2];
  double *c=0, *v=0, *wmean=0, *wt=0, *x=0;
  double *wtptr=0;

  Nag_OrderType order;

#ifdef NAG_COLUMN_MAJOR
#define X(I,J) x[(J-1)*pdx + I - 1]
  order = Nag_ColMajor;
#else
#define X(I,J) x[(I-1)*pdx + J - 1]
  order = Nag_RowMajor;
#endif

  INIT_FAIL(fail);
  exit_status = 0;
  Vprintf("nag_sum_sqs (g02buc) Example Program Results\n");

  /* Skip heading in data file */
  Vscanf("%*[^\n] ");

  while (scanf("' %1s ' ' %1s '%ld%ld%*[^\n]", mean, weight,
               &m, &n) != EOF)
    {
      /* Allocate memory */
      if ( !(c = NAG_ALLOC((m*m+m)/2, double)) ||
           !(v = NAG_ALLOC((m*m+m)/2, double)) ||
           !(wmean = NAG_ALLOC(m, double)) ||
```

```
        !(wt = NAG_ALLOC(n, double)) ||
        !(x = NAG_ALLOC(n * m, double)) )
      {
        Vprintf("Allocation failure\n");
        exit_status = -1;
        goto END;
      }

#ifdef NAG_COLUMN_MAJOR
      pdx = n;
#else
      pdx = m;
#endif

      for (j = 1; j <= n; ++j)
        Vscanf("%lf", &wt[j-1]);

      Vscanf("%*[^\n] ");
      for (j = 1; j <= n; ++j)
        {
          for (k = 1; k <= m; ++k)
            Vscanf("%lf", &X(j,k));
        }
      Vscanf("%*[^\n] ");

      if (mean[0] == 'M')
        mean_enum = Nag_AboutMean;
      else if (mean[0] == 'Z')
        mean_enum = Nag_AboutZero;
      else
        {
          Vprintf("Incorrect value for mean\n");
          exit_status = -1;
          goto END;
        }
      if (weight[0] == 'W')
        wtptr = wt;

      /* Calculate sums of squares and cross-products matrix */
      /* nag_sum_sqs (g02buc).
       * Computes a weighted sum of squares matrix
       */
      nag_sum_sqs(order, mean_enum, n, m, x, pdx, wtptr, &sw, wmean, c, &fail);
      if (fail.code != NE_NOERROR)
        {
          Vprintf("Error from nag_sum_sqs (g02buc).\n%s\n", fail.message);
          exit_status = 1;
          goto END;
        }

      Vprintf("\n");
      Vprintf("Means\n");
      for (j = 1; j <= m; ++j)
        Vprintf("%14.4f%s", wmean[j-1], j%6 == 0 || j == m ? "\n":" ");
      if (wtptr)
        {
          Vprintf("\n");
          Vprintf("Weights\n");
          for (j = 1; j <= n; ++j)
            Vprintf("%14.4f%s",   wt[j-1],  j%6 == 0 || j == n ?"\n":" ");
          Vprintf("\n");
        }

      /* Print the sums of squares and cross products matrix */
      /* nag_pack_real_mat_print (x04ccc).
       * Print real packed triangular matrix (easy-to-use)
       */
      nag_pack_real_mat_print(Nag_ColMajor, Nag_Upper, Nag_NonUnitDiag, m, c,
                              "Sums of squares and cross-products", 0, &fail);
      if (fail.code != NE_NOERROR)
        {
```

```
          Vprintf("Error from nag_pack_real_mat_print (x04ccc).\n%s\n",
                  fail.message);
          exit_status = 1;
          goto END;
        }
      if (sw > 1.0)
        {
          /* Calculate the variance matrix */
          alpha = 1.0 / (sw - 1.0);
          mm = m * (m + 1) / 2;
          f06fdc(mm, alpha, c, 1, v, 1);
          /* Print the variance matrix */
          Vprintf("\n");
          /* nag_pack_real_mat_print (x04ccc), see above. */
          nag_pack_real_mat_print(Nag_ColMajor, Nag_Upper, Nag_NonUnitDiag, m,
                                  v, "Variance matrix", 0, &fail);
          if (fail.code != NE_NOERROR)
            {
              Vprintf("Error from nag_pack_real_mat_print (x04ccc).\n%s\n",
                      fail.message);
              exit_status = 1;
              goto END;
            }
        }

      if (c) NAG_FREE(c);
      if (v) NAG_FREE(v);
      if (wmean) NAG_FREE(wmean);
      if (wt) NAG_FREE(wt);
      if (x) NAG_FREE(x);
    }

 END:
  if (c) NAG_FREE(c);
  if (v) NAG_FREE(v);
  if (wmean) NAG_FREE(wmean);
  if (wt) NAG_FREE(wt);
  if (x) NAG_FREE(x);

  return exit_status;
}
```

9.2 Program Data

```
nag_sum_sqs (g02buc) Example Program Data
 'M'      'W'     3     3
  0.1300   1.3070   0.3700
  9.1231   3.7011   4.5230
  0.9310   0.0900   0.8870
  0.0009   0.0099   0.0999
```

9.3 Program Results

```
nag_sum_sqs (g02buc) Example Program Results

Means
        1.3299         0.3334         0.9874

Weights
        0.1300         1.3070         0.3700

 Sums of squares and cross-products

             1           2           3
 1      8.7569      3.6978      4.0707
 2                  1.5905      1.6861
 3                              1.9297

 Variance matrix
```

```
          1          2          3
 1    10.8512     4.5822     5.0443
 2                1.9709     2.0893
 3                           2.3912
```