NAG Fortran Library Routine Document

F04JLF

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

F04JLF solves a real general Gauss–Markov linear (least-squares) model problem.

2 Specification

```
SUBROUTINE F04JLF(M, N, P, A, LDA, B, LDB, D, X, Y, WORK, LWORK, IFAIL)
INTEGER          M, N, P, LDA, LDB, LWORK, IFAIL
real             A(LDA,*), B(LDB,*), D(*), X(*), Y(*), WORK(*)
```

3 Description

This routine 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 $E = (A \quad)$B. 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

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

F04JLF is based on the LAPACK routine SGGGLM/DGGGLM, see Anderson *et al.* (1999).

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 *Input*

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

Constraint: M ≥ 0.

2: N – INTEGER *Input*

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

Constraint: $0 \leq$ N $\leq$ 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: A(LDA,*) – ***real*** 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 F04JLF is called.

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

6: B(LDB,*) – ***real*** 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 F04JLF is called.

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

8: D($*$) – ***real*** array *Input/Output*

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

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

On exit: D is overwritten.

9: X($*$) – ***real*** array *Output*

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

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

10: Y($*$) – ***real*** array *Output*

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

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

11: WORK($*$) – ***real*** array *Workspace*

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

On exit: if $\mathrm{IFAIL} = 0$, 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 F04JLF 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 $\mathrm{N} + \min(\mathrm{M},\mathrm{P}) + \max(\mathrm{M},\mathrm{P}) \times nb$, where nb is the ***blocksize***.

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

13: IFAIL – INTEGER *Input/Output*

On entry: IFAIL must be set to 0, -1 or 1. Users who are unfamiliar with this parameter should refer to Chapter P01 for details.

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

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, for users not familiar with this parameter the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

6 Error Indicators and Warnings

If on entry IFAIL $= 0$ or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL $= 1$

On entry, $\mathrm{M} < 0$,
or $\mathrm{N} < 0$,
or $\mathrm{N} > \mathrm{M}$,
or $\mathrm{P} < 0$,
or $\mathrm{P} < \mathrm{M} - \mathrm{N}$,
or $\mathrm{LDA} < \max(1,\mathrm{M})$,
or $\mathrm{LDB} < \max(1,\mathrm{M})$,
or $\mathrm{LWORK} < \max(1,\mathrm{M}+\mathrm{N}+\mathrm{P})$ and $\mathrm{LWORK} \neq -1$.

7 Accuracy

For an error analysis, see Anderson *et al.* (1991).

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

$$B = \begin{pmatrix} 0.5 & 0.0 & 0.0 & 0.0 \\ 0.0 & 1.0 & 0.0 & 0.0 \\ 0.0 & 0.0 & 2.0 & 0.0 \\ 0.0 & 0.0 & 0.0 & 5.0 \end{pmatrix}, \quad d = \begin{pmatrix} 1.31 \\ -4.01 \\ 5.56 \\ 3.22 \end{pmatrix} \quad \text{and} \quad A = \begin{pmatrix} -0.57 & -1.28 & -0.39 \\ -1.93 & 1.08 & -0.31 \\ 2.30 & 0.24 & -0.40 \\ -0.02 & 1.03 & -1.43 \end{pmatrix}.$$

9.1 Program Text

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.

```
*     F04JLF Example Program Text.
*     Mark 20 Revised. NAG Copyright 2001.
*     .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX, MMAX, PMAX, LDA, LDB, LWORK
      PARAMETER        (NMAX=10,MMAX=10,PMAX=10,LDA=MMAX,LDB=MMAX,
     +                 LWORK=NMAX+MMAX+64*(MMAX+PMAX))
*     .. Local Scalars ..
      INTEGER          I, IFAIL, J, M, N, P
*     .. Local Arrays ..
      real             A(LDA,NMAX), B(LDB,PMAX), D(MMAX), WORK(LWORK),
     +                 X(NMAX), Y(PMAX)
*     .. External Subroutines ..
      EXTERNAL         F04JLF
*     .. Executable Statements ..
      WRITE (NOUT,*) 'F04JLF Example Program Results'
*     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)
*
         IFAIL = 0
*
         CALL F04JLF(M,N,P,A,LDA,B,LDB,D,X,Y,WORK,LWORK,IFAIL)
*
*        Print least-squares solution
*
         WRITE (NOUT,*)
         WRITE (NOUT,*) 'Least-squares solution'
         WRITE (NOUT,99999) (X(I),I=1,N)
      END IF
      STOP
*
99999 FORMAT (1X,8F9.4)
      END
```

9.2 Program Data

```
F04JLF 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
 1.31
-4.01
 5.56
 3.22                       :End of D
```

9.3 Program Results

```
 F04JLF Example Program Results

 Least-squares solution
    2.0000  -1.0000  -3.0000
```