

NAG Fortran Library Routine Document

G02GKF

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

G02GKF calculates the estimates of the parameters of a generalized linear model for given constraints from the singular value decomposition results.

2 Specification

```

SUBROUTINE G02GKF(IP, ICONST, V, LDV, C, LDC, B, S, SE, COV, WK, IFAIL)
INTEGER          IP, ICONST, LDV, LDC, IFAIL
real           V(LDV,IP+7), C(LDC,ICONST), B(IP), S, SE(IP),
1                COV((IP*(IP+1)/2)),
2                WK(2*IP*ICONST+2*ICONST*ICONST+4*ICONST)

```

3 Description

This routine computes the estimates given a set of linear constraints for a generalized linear model which is not of full rank. It is intended for use after a call to G02GAF, G02GBF, G02GCF or G02GDF.

In the case of a model not of full rank the routines use a singular value decomposition to find the parameter estimates, $\hat{\beta}_{svd}$, and their variance-covariance matrix. Details of the SVD are made available in the form of the matrix P^* :

$$P^* = \begin{pmatrix} D^{-1}P_1^T \\ P_0^T \end{pmatrix}$$

as described by G02GAF, G02GBF, G02GCF and G02GDF. Alternative solutions can be formed by imposing constraints on the parameters. If there are p parameters and the rank of the model is k then $n_c = p - k$ constraints will have to be imposed to obtain a unique solution.

Let C be a p by n_c matrix of constraints, such that

$$C^T \beta = 0,$$

then the new parameter estimates $\hat{\beta}_c$ are given by:

$$\begin{aligned} \hat{\beta}_c &= A\hat{\beta}_{svd} \\ &= (I - P_0(C^T P_0)^{-1})\hat{\beta}_{svd}, \quad \text{where } I \text{ is the identity matrix,} \end{aligned}$$

and the variance-covariance matrix is given by

$$AP_1 D^{-2} P_1^T A^T$$

provided $(C^T P_0)^{-1}$ exists.

4 References

Golub G H and van Loan C F (1996) *Matrix Computations* (3rd Edition) Johns Hopkins University Press, Baltimore

McCullagh P and Nelder J A (1983) *Generalized Linear Models* Chapman and Hall

Searle S R (1971) *Linear Models* Wiley

5 Parameters

- 1: IP – INTEGER *Input*
On entry: the number of terms in the linear model, p .
Constraint: $IP \geq 1$.
- 2: ICONST – INTEGER *Input*
On entry: the number of constraints to be imposed on the parameters, n_c .
Constraint: $0 < ICONST < IP$.
- 3: V(LDV,IP+7) – *real* array *Input*
On entry: the array V as returned by G02GAF, G02GBF, G02GCF or G02GDF.
- 4: LDV – INTEGER *Input*
On entry: the first dimension of the array V as declared in the (sub)program from which G02GKF is called.
Constraint: $LDV \geq IP$. LDV should be as supplied to G02GAF, G02GBF, G02GCF or G02GDF.
- 5: C(LDC,ICONST) – *real* array *Input*
On entry: C contains the ICONST constraints stored by column, i.e., the i th constraint is stored in the i th column of C.
- 6: LDC – INTEGER *Input*
On entry: the first dimension of the array C as declared in the (sub)program from which G02GKF is called.
Constraint: $LDC \geq IP$.
- 7: B(IP) – *real* array *Input/Output*
On entry: the parameter estimates computed by using the singular value decomposition, $\hat{\beta}_{\text{svd}}$.
On exit: the parameter estimates of the parameters with the constraints imposed, $\hat{\beta}_c$.
- 8: S – *real* *Input*
On entry: the estimate of the scale parameter.
 For results from G02GAF and G02GDF then S is the scale parameter for the model, σ^2 .
 For results from G02GBF and G02GCF then S should be set to 1.0.
Constraint: $S > 0.0$.
- 9: SE(IP) – *real* array *Output*
On entry: the standard error of the parameter estimates in B.
- 10: COV((IP*(IP+1)/2)) – *real* array *Output*
On exit: the upper triangular part of the variance-covariance matrix of the IP parameter estimates given in B. They are stored packed by column, i.e., the covariance between the parameter estimate given in B(i) and the parameter estimate given in B(j), $j \geq i$, is stored in COV($j \times (j - 1)/2 + i$).
- 11: WK(2*IP*ICONST+2*ICONST*ICONST+4*ICONST) – *real* array *Workspace*
Note: a simple upper bound for the size of the workspace is $5 \times IP \times IP$.

12: 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, IP < 1.
 or ICONST ≥ IP,
 or ICONST ≤ 0,
 or LDV < IP,
 or LDC < IP,
 or S ≤ 0.0.

IFAIL = 2

C does not give a model of full rank.

7 Accuracy

It should be noted that due to rounding errors a parameter that should be zero when the constraints have been imposed may be returned as a value of order *machine precision*.

8 Further Comments

This routine is intended for use in situations in which dummy (0–1) variables have been used such as in the analysis of designed experiments when the user does not wish to change the parameters of the model to give a full rank model. The routine is not intended for situations in which the relationships between the independent variables are only approximate.

9 Example

A loglinear model is fitted to a 3 by 5 contingency table by G02GCF. The model consists of terms for rows and columns. The table is

141	67	114	79	39
131	66	143	72	35
36	14	38	28	16

The constraints that the sum of row effects and the sum of column effects are zero are then read in and the parameter estimates with these constraints imposed are computed by G02GKF and printed.

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.

```

*      G02GKF Example Program Text
*      Mark 14 Release.  NAG Copyright 1989.
*      .. Parameters ..
INTEGER          NMAX, MMAX
PARAMETER       (NMAX=15,MMAX=9)
INTEGER          NIN, NOUT
PARAMETER       (NIN=5,NOUT=6)
*      .. Local Scalars ..
real           A, DEV, EPS, TOL
INTEGER          I, ICONST, IDF, IFAIL, IP, IPRINT, IRANK, J, M,
+              MAXIT, N
*      .. Local Arrays ..
real           B(MMAX), C(MMAX,MMAX), COV((MMAX*MMAX+MMAX)/2),
+              SE(MMAX), V(NMAX,7+MMAX), WK(5*MMAX*MMAX),
+              WT(NMAX), X(NMAX,MMAX), Y(NMAX)
INTEGER          ISX(MMAX)
*      .. External Subroutines ..
EXTERNAL        GO2GCF, GO2GKF
*      .. Executable Statements ..
WRITE (NOUT,*) 'G02GKF Example Program Results'
*      Skip heading in data file
READ (NIN,*)
READ (NIN,*) N, M, IPRINT
IF (N.LE.NMAX .AND. M.LT.MMAX) THEN
  DO 20 I = 1, N
    READ (NIN,*) (X(I,J),J=1,M), Y(I)
20  CONTINUE
    READ (NIN,*) (ISX(J),J=1,M), IP
*      Set control parameters
    EPS = 0.000001e0
    TOL = 0.00005e0
    MAXIT = 10
    IFAIL = -1
*
*      Fit Log-linear model using G02GCF
    CALL GO2GCF('L','M','N','U',N,X,NMAX,M,ISX,IP,Y,WT,A,DEV,IDF,B,
+              IRANK,SE,COV,V,NMAX,TOL,MAXIT,IPRINT,EPS,WK,IFAIL)
*
    IF (IFAIL.EQ.0 .OR. IFAIL.GE.7) THEN
      WRITE (NOUT,*)
      WRITE (NOUT,99999) 'Deviance = ', DEV
      WRITE (NOUT,99998) 'Degrees of freedom = ', IDF
      WRITE (NOUT,*)
*      Input constraints
      ICONST = IP - IRANK
      DO 40 I = 1, IP
        READ (NIN,*) (C(I,J),J=1,ICONST)
40     CONTINUE
*
        CALL GO2GKF(IP,ICONST,V,NMAX,C,MMAX,B,1.0e0,SE,COV,WK,IFAIL)
*
        WRITE (NOUT,*) '      Estimate      Standard error'
        WRITE (NOUT,*)
        DO 60 I = 1, IP
          WRITE (NOUT,99997) B(I), SE(I)
60     CONTINUE
      END IF
    END IF
    STOP
*
99999 FORMAT (1X,A,e12.4)
99998 FORMAT (1X,A,I2)
99997 FORMAT (1X,2F14.4)
END

```

9.2 Program Data

G02GKF Example Program Data

```

15 8 0
1.0 0.0 0.0 1.0 0.0 0.0 0.0 0.0 141.
1.0 0.0 0.0 0.0 1.0 0.0 0.0 0.0 67.
1.0 0.0 0.0 0.0 0.0 1.0 0.0 0.0 114.
1.0 0.0 0.0 0.0 0.0 0.0 1.0 0.0 79.
1.0 0.0 0.0 0.0 0.0 0.0 0.0 1.0 39.
0.0 1.0 0.0 1.0 0.0 0.0 0.0 0.0 131.
0.0 1.0 0.0 0.0 1.0 0.0 0.0 0.0 66.
0.0 1.0 0.0 0.0 0.0 1.0 0.0 0.0 143.
0.0 1.0 0.0 0.0 0.0 0.0 1.0 0.0 72.
0.0 1.0 0.0 0.0 0.0 0.0 0.0 1.0 35.
0.0 0.0 1.0 1.0 0.0 0.0 0.0 0.0 36.
0.0 0.0 1.0 0.0 1.0 0.0 0.0 0.0 14.
0.0 0.0 1.0 0.0 0.0 1.0 0.0 0.0 38.
0.0 0.0 1.0 0.0 0.0 0.0 1.0 0.0 28.
0.0 0.0 1.0 0.0 0.0 0.0 0.0 1.0 16.
 1 1 1 1 1 1 1 1 9
0.0 0.0
1.0 0.0
1.0 0.0
1.0 0.0
0.0 1.0
0.0 1.0
0.0 1.0
0.0 1.0
0.0 1.0
0.0 1.0

```

9.3 Program Results

G02GKF Example Program Results

Deviance = 0.9038E+01
Degrees of freedom = 8

Estimate	Standard error
3.9831	0.0396
0.3961	0.0458
0.4118	0.0457
-0.8079	0.0622
0.5112	0.0562
-0.2285	0.0727
0.4680	0.0569
-0.0316	0.0675
-0.7191	0.0887
