

# NAG Library Function Document

## nag\_dggglm (f08zbc)

### 1 Purpose

nag\_dggglm (f08zbc) solves a real general Gauss–Markov linear (least squares) model problem.

### 2 Specification

```
#include <nag.h>
#include <nagf08.h>

void nag_dggglm (Nag_OrderType order, Integer m, Integer n, Integer p,
                double a[], Integer pda, double b[], Integer pdb, double d[],
                double x[], double y[], NagError *fail)
```

### 3 Description

nag\_dggglm (f08zbc) 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 (1992) Generalized  $QR$  factorization and its applications *Linear Algebra Appl. (Volume 162–164)* 243–271

### 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 3.2.1.3 in the Essential Introduction for a more detailed explanation of the use of this argument.

*Constraint:* **order** = Nag\_RowMajor or Nag\_ColMajor.

2: **m** – Integer *Input*

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

*Constraint:*  $m \geq 0$ .

- 3: **n** – Integer *Input*  
*On entry:*  $n$ , the number of columns of the matrix  $A$ .  
*Constraint:*  $0 \leq \mathbf{n} \leq \mathbf{m}$ .
- 4: **p** – Integer *Input*  
*On entry:*  $p$ , the number of columns of the matrix  $B$ .  
*Constraint:*  $\mathbf{p} \geq \mathbf{m} - \mathbf{n}$ .
- 5: **a**[*dim*] – double *Input/Output*  
**Note:** the dimension, *dim*, of the array **a** must be at least  
 $\max(1, \mathbf{pda} \times \mathbf{n})$  when **order** = Nag\_ColMajor;  
 $\max(1, \mathbf{m} \times \mathbf{pda})$  when **order** = Nag\_RowMajor.  
The ( $i, j$ )th element of the matrix  $A$  is stored in  
 $\mathbf{a}[(j-1) \times \mathbf{pda} + i - 1]$  when **order** = Nag\_ColMajor;  
 $\mathbf{a}[(i-1) \times \mathbf{pda} + j - 1]$  when **order** = Nag\_RowMajor.  
*On entry:* the  $m$  by  $n$  matrix  $A$ .  
*On exit:* **a** is overwritten.
- 6: **pda** – Integer *Input*  
*On entry:* the stride separating row or column elements (depending on the value of **order**) in the array **a**.  
*Constraints:*  
if **order** = Nag\_ColMajor,  $\mathbf{pda} \geq \max(1, \mathbf{m})$ ;  
if **order** = Nag\_RowMajor,  $\mathbf{pda} \geq \max(1, \mathbf{n})$ .
- 7: **b**[*dim*] – double *Input/Output*  
**Note:** the dimension, *dim*, of the array **b** must be at least  
 $\max(1, \mathbf{pdb} \times \mathbf{p})$  when **order** = Nag\_ColMajor;  
 $\max(1, \mathbf{m} \times \mathbf{pdb})$  when **order** = Nag\_RowMajor.  
The ( $i, j$ )th element of the matrix  $B$  is stored in  
 $\mathbf{b}[(j-1) \times \mathbf{pdb} + i - 1]$  when **order** = Nag\_ColMajor;  
 $\mathbf{b}[(i-1) \times \mathbf{pdb} + j - 1]$  when **order** = Nag\_RowMajor.  
*On entry:* the  $m$  by  $p$  matrix  $B$ .  
*On exit:* **b** is overwritten.
- 8: **pdb** – Integer *Input*  
*On entry:* the stride separating row or column elements (depending on the value of **order**) in the array **b**.  
*Constraints:*  
if **order** = Nag\_ColMajor,  $\mathbf{pdb} \geq \max(1, \mathbf{m})$ ;  
if **order** = Nag\_RowMajor,  $\mathbf{pdb} \geq \max(1, \mathbf{p})$ .
- 9: **d**[**m**] – double *Input/Output*  
*On entry:* the left-hand side vector  $d$  of the GLM equation.  
*On exit:* **d** is overwritten.

- 10: **x[n]** – double Output  
*On exit:* the solution vector  $x$  of the GLM problem.
- 11: **y[p]** – double Output  
*On exit:* the solution vector  $y$  of the GLM problem.
- 12: **fail** – NagError \* Input/Output  
 The NAG error argument (see Section 3.6 in the Essential Introduction).

## 6 Error Indicators and Warnings

### NE\_ALLOC\_FAIL

Dynamic memory allocation failed.

See Section 3.2.1.2 in the Essential Introduction for further information.

### NE\_BAD\_PARAM

On entry, argument  $\langle value \rangle$  had an illegal value.

### NE\_INT

On entry, **m** =  $\langle value \rangle$ .

Constraint: **m**  $\geq$  0.

On entry, **pda** =  $\langle value \rangle$ .

Constraint: **pda**  $>$  0.

On entry, **pdb** =  $\langle value \rangle$ .

Constraint: **pdb**  $>$  0.

### NE\_INT\_2

On entry, **m** =  $\langle value \rangle$  and **n** =  $\langle value \rangle$ .

Constraint:  $0 \leq \mathbf{n} \leq \mathbf{m}$ .

On entry, **pda** =  $\langle value \rangle$  and **m** =  $\langle value \rangle$ .

Constraint: **pda**  $\geq$  max(1, **m**).

On entry, **pda** =  $\langle value \rangle$  and **n** =  $\langle value \rangle$ .

Constraint: **pda**  $\geq$  max(1, **n**).

On entry, **pdb** =  $\langle value \rangle$  and **m** =  $\langle value \rangle$ .

Constraint: **pdb**  $\geq$  max(1, **m**).

On entry, **pdb** =  $\langle value \rangle$  and **p** =  $\langle value \rangle$ .

Constraint: **pdb**  $\geq$  max(1, **p**).

### NE\_INT\_3

On entry, **p** =  $\langle value \rangle$ , **m** =  $\langle value \rangle$  and **n** =  $\langle value \rangle$ .

Constraint: **p**  $\geq$  **m** – **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 contact NAG for assistance.

An unexpected error has been triggered by this function. Please contact NAG.

See Section 3.6.6 in the Essential Introduction for further information.

**NE\_NO\_LICENCE**

Your licence key may have expired or may not have been installed correctly.  
See Section 3.6.5 in the Essential Introduction for further information.

**NE\_SINGULAR**

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

The  $(N - P)$  by  $(N - P)$  part of the upper trapezoidal factor  $T$  associated with  $A$  in the generalized  $RQ$  factorization of the pair  $(B, A)$  is singular, so that  $\text{rank}(B \ A) < n$ ; 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 Parallelism and Performance**

nag\_dggglm (f08zbc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag\_dggglm (f08zbc) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

**9 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  $\frac{14}{3}m^3$ .

**10 Example**

This example solves the weighted least squares problem

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

where

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

**10.1 Program Text**

```
/* nag_dggglm (f08zbc) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 9, 2009.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
```

```

#include <nagf08.h>
#include <nagf16.h>

int main(void)
{
    /* Scalars */
    double    rnorm;
    Integer    i, j, m, n, p, pda, pdb;
    Integer    exit_status = 0;
    NagError   fail;
    Nag_OrderType order;
    /* Arrays */
    double    *a = 0, *b = 0, *d = 0, *x = 0, *y = 0;

#ifdef NAG_COLUMN_MAJOR
#define A(I, J) a[(J-1)*pda + I - 1]
#define B(I, J) b[(J-1)*pdb + I - 1]
    order = Nag_ColMajor;
#else
#define A(I, J) a[(I-1)*pda + J - 1]
#define B(I, J) b[(I-1)*pdb + J - 1]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);

    printf("nag_dggglm (f08zbc) Example Program Results\n\n");

    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif
#ifdef _WIN32
    scanf_s("%"NAG_IFMT%"NAG_IFMT%"NAG_IFMT"%*[\n] ", &m, &n, &p);
#else
    scanf("%"NAG_IFMT%"NAG_IFMT%"NAG_IFMT"%*[\n] ", &m, &n, &p);
#endif

#ifdef NAG_COLUMN_MAJOR
    pda = m;
    pdb = m;
#else
    pda = n;
    pdb = p;
#endif

    /* Allocate memory */
    if (!(a = NAG_ALLOC(n*m, double)) ||
        !(b = NAG_ALLOC(m*p, double)) ||
        !(d = NAG_ALLOC(m, double)) ||
        !(x = NAG_ALLOC(n, double)) ||
        !(y = NAG_ALLOC(p, double)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    /* Read A, B and D from data file */
    for (i = 1; i <= m; ++i)
        for (j = 1; j <= n; ++j)
#ifdef _WIN32
            scanf_s("%lf", &A(i, j));
#else
            scanf("%lf", &A(i, j));
#endif
#ifdef _WIN32
    scanf_s("%*[\n] ");

```

```

#else
    scanf("%*[\n] ");
#endif

    for (i = 1; i <= m; ++i)
        for (j = 1; j <= p; ++j)
#ifdef _WIN32
            scanf_s("%lf", &B(i, j));
#else
            scanf("%lf", &B(i, j));
#endif
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif

    for (i = 0; i < m; ++i)
#ifdef _WIN32
        scanf_s("%lf", &d[i]);
#else
        scanf("%lf", &d[i]);
#endif
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif

/* Solve the weighted least squares problem: minimize ||inv(B)*(d - A*x)||
 * (in the 2-norm) using nag_dggglm (f08zbc).
 */
nag_dggglm(order, m, n, p, a, pda, b, pdb, d, x, y, &fail);

if (fail.code == NE_NOERROR)
{
    /* Print least squares solution, x. */
    printf("Weighted least-squares solution\n");
    for (i = 0; i < n; ++i)
        printf(" %11.4f%s", x[i], i%7 == 6 ? "\n" : "");

    /* Print residual vector y = inv(B)*(d - A*x). */
    printf("\n");
    printf("%s\n", "Residual vector");
    for (i = 0; i < p; ++i)
        printf(" %11.2e%s", y[i], i%7 == 6 ? "\n" : "");

    /* Compute and print the square root of the residual sum of squares using
     * nag_dge_norm (f16rac).
     */
    nag_dge_norm(Nag_ColMajor, Nag_FrobeniusNorm, 1, p, y, 1, &rnorm, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_dge_norm (f16rac).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

    printf("\nSquare root of the residual sum of squares\n %11.2e\n", rnorm);
}
else
{
    printf("Error from nag_dggglm (f08zbc).\n%s\n", fail.message);
    exit_status = 1;
}

END:
NAG_FREE(a);
NAG_FREE(b);
NAG_FREE(d);

```

```

NAG_FREE(x);
NAG_FREE(y);

return exit_status;
}

```

## 10.2 Program Data

nag\_dggglm (f08zbc) Example Program Data

```

4      3      4      : 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      : (m by n) 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 : (m by p) matrix B

1.32
-4.00
5.52
3.24      : m-vector d

```

## 10.3 Program Results

nag\_dggglm (f08zbc) 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

```

---