NAG Library Function Document

nag_opt_lsq_covariance (e04ycc)

1 Purpose

nag_opt_lsq_covariance (e04ycc) returns estimates of elements of the variance-covariance matrix of the estimated regression coefficients for a nonlinear least squares problem. The estimates are derived from the Jacobian of the function $f(x)$ at the solution.

nag_opt_lsq_covariance (e04ycc) may be used following either of the NAG C Library nonlinear least squares functions nag_opt_lsq_no_deriv (e04fcc), nag_opt_lsq_deriv (e04gbc).

2 Specification

```
#include <nag.h>
#include <nage04.h>
```

```
void nag_opt_lsq_covariance (Integer job, Integer m, Integer n,
     double fsumsq, double cj[], Nag_E04_Opt *options, NagError *fail)
```

3 Description

nag_opt_lsq_covariance (e04ycc) is intended for use when the nonlinear least squares function, $F(x) = f^{\mathrm{T}}(x)f(x)$, represents the goodness-of-fit of a nonlinear model to observed data. It assumes that the Hessian of $F(x)$, at the solution, can be adequately approximated by $2J^{\mathrm{T}}J$, where J is the Jacobian of $f(x)$ at the solution. The estimated variance-covariance matrix C is then given by

$$C = \sigma^2 \left(J^{\mathrm{T}}J\right)^{-1} \quad J^{\mathrm{T}}J \text{ nonsingular},$$

where σ^2 is the estimated variance of the residual at the solution, $\bar{x}$, given by

$$\sigma^2 = \frac{F(\bar{x})}{m-n},$$

m being the number of observations and n the number of variables.

The diagonal elements of C are estimates of the variances of the estimated regression coefficients. See the e04 Chapter Introduction, Bard (1974) and Wolberg (1967) for further information on the use of the matrix C.

When $J^{\mathrm{T}}J$ is singular then C is taken to be

$$C = \sigma^2 \left(J^{\mathrm{T}}J\right)^{\dagger},$$

where $\left(J^{\mathrm{T}}J\right)^{\dagger}$ is the pseudo-inverse of $J^{\mathrm{T}}J$, and $\sigma^2 = \frac{F(\bar{x})}{m-k}, k = \mathrm{rank}(J)$ but in this case the argument **fail** is returned with **fail.code** = NW_LIN_DEPEND as a warning to you that J has linear dependencies in its columns. The assumed rank of J can be obtained from **fail.errnum**.

The function can be used to find either the diagonal elements of C, or the elements of the jth column of C, or the whole of C.

nag_opt_lsq_covariance (e04ycc) must be preceded by one of the nonlinear least squares functions mentioned in Section 1, and requires the arguments **fsumsq** and **options** to be supplied by those functions. **fsumsq** is the residual sum of squares $F(\bar{x})$ while the structure **options** contains the members **options→s** and **options→v** which give the singular values and right singular vectors respectively in the singular value decomposition of J.

4 References

Bard Y (1974) *Nonlinear Parameter Estimation* Academic Press

Wolberg J R (1967) *Prediction Analysis* Van Nostrand

5 Arguments

1: **job** – Integer *Input*

On entry: indicates which elements of C are returned as follows:

job $= -1$
The n by n symmetric matrix C is returned.

job $= 0$
The diagonal elements of C are returned.

job > 0
The elements of column **job** of C are returned.

Constraint: $-1 \leq$ **job** $\leq$ **n**.

2: **m** – Integer *Input*

On entry: the number m of observations (residuals $f_i(x)$).

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

3: **n** – Integer *Input*

On entry: the number n of variables (x_j).

Constraint: $1 \leq$ **n** $\leq$ **m**.

4: **fsumsq** – double *Input*

On entry: the sum of squares of the residuals, $F(\bar{x})$, at the solution $\bar{x}$, as returned by the nonlinear least squares function.

Constraint: **fsumsq** ≥ 0.0.

5: **cj**[**n**] – double *Output*

On exit: with **job** $= 0$, **cj** returns the n diagonal elements of C. With **job** $= j > 0$, **cj** returns the n elements of the jth column of C. When **job** $= -1$, **cj** is not referenced.

6: **options** – Nag_E04_Opt * *Input/Output*

On entry/exit: the structure used in the call to the nonlinear least squares function. The following members are relevant to nag_opt_lsq_covariance (e04ycc), their values should not be altered between the call to the least squares function and the call to nag_opt_lsq_covariance (e04ycc).

s – double *Input*

On entry: the pointer to the n singular values of the Jacobian as returned by the nonlinear least squares function.

v – double *Input/Output*

On entry: the pointer to the n by n right-hand orthogonal matrix (the right singular vectors) of J as returned by the nonlinear least squares function.

On exit: when **job** ≥ 0 then **v** is unchanged.

When **job** $= -1$ then the leading n by n part of **v** is overwritten by the n by n matrix C. Matrix element i, j is held in **v**$[(i-1) \times$ **tdv** $+ j - 1]$ for $i = 1, 2, \ldots, n$ and $j = 1, 2, \ldots, n$.

tdv – Integer *Input*

On entry: the trailing dimension used by **v**.

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

The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_2_INT_ARG_GT

On entry, **job** $= \langle value \rangle$ while **n** $= \langle value \rangle$. These arguments must satisfy **job** $\leq$ **n**.

NE_2_INT_ARG_LT

On entry, **m** $= \langle value \rangle$ while **n** $= \langle value \rangle$. These arguments must satisfy **m** $\geq$ **n**.

NE_INT_ARG_LT

On entry, **job** must not be less than -1: **job** $= \langle value \rangle$.

On entry, **n** must not be less than 1: **n** $= \langle value \rangle$.

NE_REAL_ARG_LT

On entry, **fsumsq** must not be less than 0.0: **fsumsq** $= \langle value \rangle$.

NE_SINGULAR_VALUES

The singular values are all zero, so that at the solution the Jacobian matrix has rank 0.

NW_LIN_DEPEND

At the solution the Jacobian matrix contains linear, or near linear, dependencies amongst its columns. J assumed to have rank $\langle value \rangle$. In this case the required elements of C have still been computed based upon J having an assumed rank given by **fail.errnum**. The rank is computed by regarding singular values **options.s**$[j]$ that are not larger than $10\epsilon \times$ **options.s**$[0]$ as zero, where ϵ is the ***machine precision*** (see nag_machine_precision (X02AJC)). If you expect near linear dependencies at the solution and are happy with this tolerance in determining rank you should not call nag_opt_lsq_covariance (e04ycc) with the null pointer `NAGERR_DEFAULT` as the argument **fail** but should specifically declare and initialize a NagError structure for the argument **fail**.

Overflow

If overflow occurs then either an element of C is very large, or the singular values or singular vectors have been incorrectly supplied.

7 Accuracy

The computed elements of C will be the exact covariances corresponding to a closely neighbouring Jacobian matrix J.

8 Parallelism and Performance

Not applicable.

9 Further Comments

When **job** $= -1$ the time taken by the function is approximately proportional to n^3. When **job** ≥ 0 the time taken by the function is approximately proportional to n^2.

10 Example

This example estimates the variance-covariance matrix C for the least squares estimates of x_1, x_2 and x_3 in the model

$$y = x_1 + \frac{t_1}{x_2 t_2 + x_3 t_3}$$

using the 15 sets of data given in the following table:

y
0.14 1.0endgroup15.01.00.182.0endgroup14.02.00.223.0endgroup13.03.00.254.0endgroup12.04.00.295.0endgroup11.05

The program uses (0.5,1.0,1.5) as the initial guess at the position of the minimum and computes the least squares solution using nag_opt_lsq_no_deriv (e04fcc). Note that the structure **options** is initialized by nag_opt_init (e04xxc) before calling nag_opt_lsq_no_deriv (e04fcc). See the function documents for nag_opt_lsq_no_deriv (e04fcc), nag_opt_init (e04xxc) and nag_opt_free (e04xzc) for further information.

10.1 Program Text

```
/* nag_opt_lsq_covariance (e04ycc) Example Program.
 *
 * Copyright 1991 Numerical Algorithms Group.
 *
 * Mark 2, 1991.
 * Mark 7 revised, 2001.
 * Mark 8 revised, 2004.
 *
 */

#include <nag.h>
#include <stdio.h>
#include <string.h>
#include <math.h>
#include <nag_stdlib.h>
#include <nage04.h>

#ifdef __cplusplus
extern "C" {
#endif
static void NAG_CALL lsqfun(Integer m, Integer n, const double x[],
                            double fvec[], Nag_Comm *comm);
#ifdef __cplusplus
}
#endif

/* Define a user structure template to store data in lsqfun */
struct user
{
  double *y;
  double *t;
};

#define T(I, J) t[(I) *tdt + J]

int main(void)
{
  Integer     exit_status = 0, i, j, job, m, n, nt, tdj, tdt;
  NagError    fail;
  Nag_Comm    comm;
  Nag_E04_Opt options;
  double      *cj = 0, *fjac = 0, fsumsq, *fvec = 0, *x = 0;
  struct user s;

  INIT_FAIL(fail);

  s.y = 0;
```

```
s.t = 0;
printf("nag_opt_lsq_covariance (e04ycc) Example Program Results\n");
scanf(" %*[^\n]"); /* Skip heading in data file */
n = 3;
m = 15;
nt = 3;
if (n >= 1 && n <= m)
  {
    if (!(fjac = NAG_ALLOC(m*n, double)) ||
        !(fvec = NAG_ALLOC(m, double)) ||
        !(x = NAG_ALLOC(n, double)) ||
        !(cj = NAG_ALLOC(n, double)) ||
        !(s.y = NAG_ALLOC(m, double)) ||
        !(s.t = NAG_ALLOC(m*nt, double)))
      {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
      }
    tdj = n;
    tdt = nt;
  }
else
  {
    printf("Invalid n or m.\n");
    exit_status = 1;
    return exit_status;
  }
/* Read data into structure.
 * Observations t (j = 0, 1, 2) are held in s->t[i][j]
 * (i = 0, 1, 2, . . ., 14)
 */
for (i = 0; i < m; ++i)
  {
    scanf("%lf", &s.y[i]);
    for (j = 0; j < nt; ++j) scanf("%lf", &s.T(i, j));
  }

/* Set up the starting point */
x[0] = 0.5;
x[1] = 1.0;
x[2] = 1.5;

/* nag_opt_init (e04xxc).
 * Initialization function for option setting
 */
nag_opt_init(&options); /* Initialise options structure */

/* Assign address of user defined structure to
 * comm.p for communication to lsqfun().
 */
comm.p = (Pointer)

/* nag_opt_lsq_no_deriv (e04fcc).
 * Unconstrained nonlinear least-squares (no derivatives
 * required)
 */
fflush(stdout);
nag_opt_lsq_no_deriv(m, n, lsqfun, x, &fsumsq, fvec, fjac, tdj,
                     &options, &comm, &fail);
if (fail.code != NE_NOERROR && fail.code != NW_COND_MIN)
  {
    printf("Error from nag_opt_lsq_no_deriv (e04fcc).\n%s\n",
           fail.message);
    exit_status = 1;
    goto END;
  }

job = 0;
/* nag_opt_lsq_covariance (e04ycc).
 * Covariance matrix for nonlinear least-squares
```

```
   */
  nag_opt_lsq_covariance(job, m, n, fsumsq, cj, &options, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_opt_lsq_covariance (e04ycc).\n%s\n",
              fail.message);
      exit_status = 1;
      goto END;
    }

  printf("\nEstimates of the variances of the sample regression");
  printf(" coefficients are:\n");
  for (i = 0; i < n; ++i)
    printf(" %15.5e", cj[i]);
  printf("\n");

  /* Free memory allocated to pointers s and v */
  /* nag_opt_free (e04xzc).
   * Memory freeing function for use with option setting
   */
  nag_opt_free(&options, "all", &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_opt_free (e04xzc).\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
 END:
  NAG_FREE(fjac);
  NAG_FREE(fvec);
  NAG_FREE(x);
  NAG_FREE(cj);
  NAG_FREE(s.y);
  NAG_FREE(s.t);

  return exit_status;
}

static void NAG_CALL lsqfun(Integer m, Integer n, const double x[],
                            double fvec[], Nag_Comm *comm)
{
  /* Function to evaluate the residuals.
   *
   * The address of the user defined structure is recovered in each call
   * to lsqfun() from comm->p and the structure used in the calculation
   * of the residuals.
   */

  Integer     i, tdt;
  struct user *s = (struct user *) comm->p;
  tdt = n;

  for (i = 0; i < m; ++i)
    fvec[i] = x[0] +
              s->T(i, 0) / (x[1]*s->T(i, 1) + x[2]*s->T(i, 2)) - s->y[i];
}                                 /* lsqfun */
```

10.2 Program Data

```
nag_opt_lsq_covariance (e04ycc) Example Program Data
 0.14  1.0 15.0  1.0
 0.18  2.0 14.0  2.0
 0.22  3.0 13.0  3.0
 0.25  4.0 12.0  4.0
 0.29  5.0 11.0  5.0
 0.32  6.0 10.0  6.0
 0.35  7.0  9.0  7.0
 0.39  8.0  8.0  8.0
 0.37  9.0  7.0  7.0
 0.58 10.0  6.0  6.0
```

```
 0.73 11.0  5.0  5.0
 0.96 12.0  4.0  4.0
 1.34 13.0  3.0  3.0
 2.10 14.0  2.0  2.0
 4.39 15.0  1.0  1.0
```

10.3 Program Results

```
nag_opt_lsq_covariance (e04ycc) Example Program Results

Parameters to e04fcc
--------------------

Number of residuals...........  15    Number of variables...........   3

optim_tol...............  1.05e-08    linesearch_tol..........  5.00e-01
step_max................  1.00e+05    max_iter................        50
print_level......... Nag_Soln_Iter    machine precision.......  1.11e-16
outfile.................    stdout

Memory allocation:
s.......................       Nag
v.......................       Nag    tdv.....................         3

Results from e04fcc:
-------------------

Iteration results:

  Itn  Nfun   Objective   Norm g   Norm x   Norm (x(k-1)-x(k))   Step
   0     4    1.0210e+01  3.2e+01  1.9e+00
   1     8    1.9873e-01  2.8e+00  2.4e+00       7.2e-01       1.0e+00
   2    12    9.2324e-03  1.9e-01  2.6e+00       2.5e-01       1.0e+00
   3    16    8.2149e-03  1.2e-03  2.6e+00       2.7e-02       1.0e+00
   4    25    8.2149e-03  1.2e-07  2.6e+00       3.8e-04       1.0e+00
   5    30    8.2149e-03  3.8e-10  2.6e+00       4.2e-06       1.0e+00

Final solution:

       x              g           Residuals
  8.24106e-02     3.0423e-10      -5.8811e-03
  1.13304e+00    -2.0975e-10      -2.6534e-04
  2.34370e+00    -7.1256e-11       2.7469e-04
                                   6.5415e-03
                                  -8.2299e-04
                                  -1.2995e-03
                                  -4.4631e-03
                                  -1.9963e-02
                                   8.2216e-02
                                  -1.8212e-02
                                  -1.4811e-02
                                  -1.4710e-02
                                  -1.1208e-02
                                  -4.2040e-03
                                   6.8079e-03

The sum of squares is  8.2149e-03.

Estimates of the variances of the sample regression coefficients are:
     1.53120e-04     9.48024e-02     8.77806e-02
```