nag_regsn_mult_linear_est_func (g02dnc)

1. Purpose

nag_regsn_mult_linear_est_func (g02dnc) gives the estimate of an estimable function along with its standard error.

2. Specification

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

void nag_regsn_mult_linear_est_func(Integer ip, Integer rank, double b[],
     double cov[], double p[], double f[], Boolean *est, double *stat,
     double *sestat, double *t, double tol, NagError *fail)
```

3. Description

This funtion computes the estimates of an estimable function for a general linear regression model which is not of full rank. It is intended for use after a call to nag_regsn_mult_linear (g02dac) or nag_regsn_mult_linear_upd_model (g02ddc). An estimable function is a linear combination of the parameters such that it has a unique estimate. For a full rank model all linear combinations of parameters are estimable.

In the case of a model not of full rank the functions use a singular value decomposition (SVD) to find the parameter estimates, $\hat{\beta}$, and their variance-covariance matrix. Given the upper triangular matrix R obtained from the QR decomposition of the independent variables the SVD gives:

$$R = Q_* \begin{pmatrix} D & 0 \\ 0 & 0 \end{pmatrix} P^T$$

where D is a k by k diagonal matrix with non-zero diagonal elements, k being the rank of R, and Q_* and P are p by p orthogonal matrices. This leads to a solution:

$$\hat{\beta} = P_1 D^{-1} Q_{*_1}^T c_1$$

P_1 being the first k columns of P, i.e., $P = (P_1 P_0)$, Q_{*_1} being the first k columns of Q_* and c_1 being the first p elements of c.

Details of the SVD are made available, in the form of the matrix P^*:

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

as given by nag_regsn_mult_linear (g02dac) and nag_regsn_mult_linear_upd_model (g02ddc).

A linear function of the parameters, $F = f^T \beta$, can be tested to see if it is estimable by computing $\zeta = P_0^T f$. If ζ is zero, then the function is estimable, if not, the function is not estimable. In practice $|\zeta|$ is tested against some small quantity η.

Given that F is estimable it can be estimated by $f^T \hat{\beta}$ and its standard error calculated from the variance-covariance matrix of $\hat{\beta}$, C_β, as

$$\mathrm{se}(F) = \sqrt{f^T C_\beta f}$$

Also a t-statistic:

$$t = \frac{f^T \hat{\beta}}{\mathrm{se}(F)},$$

can be computed. The t-statistic will have a Student's t-distribution with degrees of freedom as given by the degrees of freedom for the residual sum of squares for the model.

4. Parameters

ip

Input: the number of terms in the linear model, p.
Constraint: **ip** ≥ 1.

rank

Input: the rank of the independent variables, k.
Constraint: **1** $\leq$ **rank** $\leq$ **ip**.

b[ip]

Input: the **ip** values of the estimates of the parameters of the model, $\hat{\beta}$.

cov[ip*(ip+1)/2]

Input: 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**$[j(j+1)/2+i]$, for $i = 0, 1, \ldots,$ **ip** $- 1$ and $j = i, i+1, \ldots,$ **ip** $- 1$.

p[ip*ip+2*ip]

Input: **p** as returned by nag_regsn_mult_linear (g02dac) or nag_regsn_mult_linear_upd_model (g02ddc).

f[ip]

Input: the linear function to be estimated, f.

est

Output: **est** indicates if the function was estimable.
If **est** = **TRUE**, then the function is estimable.
If **est** = **FALSE**, the function is not estimable and **stat**, **sestat** and **t** are not set.

stat

Output: if **est** = **TRUE**, **stat** contains the estimate of the function, $f^T\hat{\beta}$.

sestat

Output: if **est** = **TRUE**, **sestat** contains the standard error of the estimate of the function, $\mathrm{se}(F)$.

t

Output: if **est** = **TRUE**, **t** contains the t-statistic for the test of the function being equal to zero.

tol

Input: **tol** is the tolerance value used in the check for estimability, η.
If **tol** ≤ 0.0, then $\sqrt{\textit{\textbf{machine precision}}}$ is used instead.

fail

The NAG error parameter, see the Essential Introduction to the NAG C Library.

5. Error Indications and Warnings

NE_INT_ARG_LT

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

NE_2_INT_ARG_GT

On entry **ip** = $\langle$*value*$\rangle$ while **rank** = $\langle$*value*$\rangle$. These parameters must satisfy **rank** $\leq$ **ip**.

NE_RANK_EQ_IP

On entry, **rank** = **ip**. In this case, the boolean variable **est** is returned as **TRUE** and all statistics are calculated.

NE_STDES_ZERO

$\mathrm{se}(F) = 0.0$ probably due to rounding error or due to incorrectly specified inputs **cov** and **f**.

NE_ALLOC_FAIL

Memory allocation failed.

6. Further Comments

The value of estimable functions is independent of the solution chosen from the many possible solutions. While nag_regsn_mult_linear_est_func may be used to estimate functions of the parameters of the model as computed by nag_regsn_mult_linear_tran_model (g02dkc), β_c, these must be expressed in terms of the original parameters, β. The relation between the two sets of parameters may not be straightforward.

6.1. Accuracy

The computations are believed to be stable.

6.2. References

Golub G H and Van Loan C F (1983) *Matrix Computations* Johns Hopkins University Press, Baltimore.

Hammarling S (1985) The Singular Value Decomposition in Multivariate Statistics *ACM Signum Newsletter* **20** (3) 2–25.

Searle S R (1971) *Linear Models* Wiley.

7. See Also

nag_regsn_mult_linear (g02dac)
nag_regsn_mult_linear_upd_model (g02ddc)
nag_regsn_mult_linear_tran_model (g02dkc)

8. Example

Data from an experiment with four treatments and three observations per treatment are read in. A model, with a mean term, is fitted by nag_regsn_mult_linear (g02dac). The number of functions to be tested is read in, then the linear functions themselves are read in and tested with nag_regsn_mult_linear_est_func. The results of nag_regsn_mult_linear_est_func are printed.

8.1. Program Text

```
/* nag_regsn_mult_linear_est_func(g02dnc) Example Program
 *
 * Copyright 1991 Numerical Algorithms Group.
 *
 * Mark 2, 1991.
 */
#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nagg02.h>

#define NMAX 12
#define MMAX 5
#define TDQ MMAX+1
#define TDX MMAX

main()
{
  double   rss, sestat, stat, t, tol;
  Integer  i, ip, rank, j, m, n, nestern;
  double df;
  Boolean  est, svd;
  Nag_IncludeMean  mean;
  char     meanc, weight;
  double   b[MMAX], cov[MMAX*(MMAX+1)/2], f[MMAX], h[NMAX],
  p[MMAX*(MMAX+2)], q[NMAX][MMAX+1], res[NMAX], se[MMAX],
  com_ar[MMAX*MMAX+5*(MMAX-1)], wt[NMAX], x[NMAX][MMAX], y[NMAX];
  Integer  sx[MMAX];
  double   *wtptr;
  static   NagError fail;

  Vprintf("g02dnc Example Program Results\n");
  /*  Skip heading in data file */
```

```
Vscanf("%*[^\n]");
Vscanf("%ld %ld %c %c", &n, &m, &weight, &meanc);
if (meanc=='m')
  mean = Nag_MeanInclude;
else
  mean = Nag_MeanZero;
if (n<=NMAX && m<MMAX)
  {
    if (weight=='w')
      {
        wtptr = wt;
        for (i=0; i<n; i++)
          {
            for (j=0; j<m; j++)
              Vscanf("%lf", &x[i][j]);
            Vscanf("%lf%lf", &y[i], &wt[i]);
          }
      }
    else
      {
        wtptr = (double *)0;
        for (i=0; i<n; i++)
          {
            for (j=0; j<m; j++)
              Vscanf("%lf", &x[i][j]);
            Vscanf("%lf", &y[i]);
          }
      }
    for (j=0; j<m; j++)
      Vscanf("%ld", &sx[j]);
    Vscanf("%ld", &ip);
    /* Set tolerance */
    tol = 0.00001e0;

    /*
     *    Find initial estimates using g02dac
     */
    g02dac(mean, n, (double *)x, (Integer)TDX, m, sx, ip, y, wtptr,
           &rss, &df, b, se, cov, res, h, (double *)q, (Integer)(TDQ),
           &svd, &rank, p, tol, com_ar, NAGERR_DEFAULT);
    Vprintf("\n");
    Vprintf("Estimates from g02dac\n\n");
    Vprintf("Residual sum of squares = %12.4e\n", rss);
    Vprintf("Degrees of freedom = %3.1f\n\n", df);
    Vprintf("Variable   Parameter estimate   Standard error\n\n");
    for (j=0; j<ip; j++)
      Vprintf("%6ld%20.4e%20.4e\n", j+1, b[j], se[j]);
    Vprintf("\n");

    Vscanf("%ld", &nestern);
    for (i=1; i<=nestern; ++i)
      {
        for (j=0; j<ip; ++j)
          Vscanf("%lf", &f[j]);

        g02dnc(ip, rank, b, cov, p, f, &est, &stat, &sestat, &t, tol,
               &fail);

        if (fail.code==NE_NOERROR || fail.code==NE_RANK_EQ_IP)
          {
            Vprintf("\n");
            Vprintf("Function %ld\n\n", i);
            for (j=0; j<ip; ++j)
              Vprintf("%8.2f%c", f[j], (j%5==4 || j==ip-1) ? '\n' : ' ');
            Vprintf("\n");
            if (est)
              Vprintf(" stat = %10.4f  se = %10.4f   t = %10.4f\n",
                      stat, sestat, t);
            else
              Vprintf("Function not estimable\n");
```

```
            }
          else
            Vprintf("%s\n",fail.message);
        }
    }
  else
    {
      Vfprintf(stderr, "One or both of m and n are out of range:\
 m = %-3ld while  n = %-3ld\n", m, n);
      exit(EXIT_FAILURE);
    }
  exit(EXIT_SUCCESS);
}
```

8.2. Program Data

```
g02dnc Example Program Data
 12 4 u m
1.0 0.0 0.0 0.0 33.63
0.0 0.0 0.0 1.0 39.62
0.0 1.0 0.0 0.0 38.18
0.0 0.0 1.0 0.0 41.46
0.0 0.0 0.0 1.0 38.02
0.0 1.0 0.0 0.0 35.83
0.0 0.0 0.0 1.0 35.99
1.0 0.0 0.0 0.0 36.58
0.0 0.0 1.0 0.0 42.92
1.0 0.0 0.0 0.0 37.80
0.0 0.0 1.0 0.0 40.43
0.0 1.0 0.0 0.0 37.89
 1   1   1   1   5
 3
 1.0 1.0  0.0 0.0 0.0
 0.0 1.0 -1.0 0.0 0.0
 0.0 1.0  0.0 0.0 0.0
```

8.3. Program Results

```
g02dnc Example Program Results

Estimates from g02dac

Residual sum of squares =   2.2227e+01
Degrees of freedom = 8.0

Variable   Parameter estimate   Standard error

     1          3.0557e+01         3.8494e-01
     2          5.4467e+00         8.3896e-01
     3          6.7433e+00         8.3896e-01
     4          1.1047e+01         8.3896e-01
     5          7.3200e+00         8.3896e-01

Function 1

    1.00     1.00     0.00     0.00     0.00

 stat =    36.0033  se =     0.9623   t =    37.4119

Function 2

    0.00     1.00    -1.00     0.00     0.00

 stat =    -1.2967  se =     1.3610   t =    -0.9528

Function 3

    0.00     1.00     0.00     0.00     0.00

Function not estimable
```