

NAG Library Routine Document

F08KQF (ZGELSD)

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

F08KQF (ZGELSD) computes the minimum norm solution to a complex linear least squares problem

$$\min_x \|b - Ax\|_2.$$

2 Specification

SUBROUTINE F08KQF (M, N, NRHS, A, LDA, B, LDB, S, RCOND, RANK, WORK, &
LWORK, RWORK, IWORK, INFO)

INTEGER M, N, NRHS, LDA, LDB, RANK, LWORK, IWORK(*), INFO
REAL (KIND=nag_wp) S(*), RCOND, RWORK(*)
COMPLEX (KIND=nag_wp) A(LDA,*), B(LDB,*), WORK(max(1,LWORK))

The routine may be called by its LAPACK name ***zgelsd***.

3 Description

F08KQF (ZGELSD) uses the singular value decomposition (SVD) of A , where A is a complex m by n matrix which may be rank-deficient.

Several right-hand side vectors b and solution vectors x can be handled in a single call; they are stored as the columns of the m by r right-hand side matrix B and the n by r solution matrix X .

The problem is solved in three steps:

1. reduce the coefficient matrix A to bidiagonal form with Householder transformations, reducing the original problem into a 'bidiagonal least squares problem' (BLS);
2. solve the BLS using a divide-and-conquer approach;
3. apply back all the Householder transformations to solve the original least squares problem.

The effective rank of A is determined by treating as zero those singular values which are less than RCOND times the largest singular value.

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 <http://www.netlib.org/lapack/lug>

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

5 Arguments

- 1: M – INTEGER *Input*
On entry: m , the number of rows of the matrix A .
Constraint: $M \geq 0$.

- 2: N – INTEGER *Input*
On entry: n , the number of columns of the matrix A .
Constraint: $N \geq 0$.
- 3: NRHS – INTEGER *Input*
On entry: r , the number of right-hand sides, i.e., the number of columns of the matrices B and X .
Constraint: $NRHS \geq 0$.
- 4: A(LDA,*) – COMPLEX (KIND=nag_wp) array *Input/Output*
Note: the second dimension of the array A must be at least $\max(1, N)$.
On entry: the m by n coefficient matrix A .
On exit: the contents of A are destroyed.
- 5: LDA – INTEGER *Input*
On entry: the first dimension of the array A as declared in the (sub)program from which F08KQF (ZGELSD) is called.
Constraint: $LDA \geq \max(1, M)$.
- 6: B(LDB,*) – COMPLEX (KIND=nag_wp) array *Input/Output*
Note: the second dimension of the array B must be at least $\max(1, NRHS)$.
On entry: the m by r right-hand side matrix B .
On exit: B is overwritten by the n by r solution matrix X . If $m \geq n$ and $RANK = n$, the residual sum of squares for the solution in the i th column is given by the sum of squares of the modulus of elements $n + 1, \dots, m$ in that column.
- 7: LDB – INTEGER *Input*
On entry: the first dimension of the array B as declared in the (sub)program from which F08KQF (ZGELSD) is called.
Constraint: $LDB \geq \max(1, M, N)$.
- 8: S(*) – REAL (KIND=nag_wp) array *Output*
Note: the dimension of the array S must be at least $\max(1, \min(M, N))$.
On exit: the singular values of A in decreasing order.
- 9: RCOND – REAL (KIND=nag_wp) *Input*
On entry: used to determine the effective rank of A . Singular values $S(i) \leq RCOND \times S(1)$ are treated as zero. If $RCOND < 0$, **machine precision** is used instead.
- 10: RANK – INTEGER *Output*
On exit: the effective rank of A , i.e., the number of singular values which are greater than $RCOND \times S(1)$.
- 11: WORK(max(1, LWORK)) – COMPLEX (KIND=nag_wp) array *Workspace*
On exit: if $INFO = 0$, the real part of $WORK(1)$ contains the minimum value of $LWORK$ required for optimal performance.

12: LWORK – INTEGER

Input

On entry: the dimension of the array WORK as declared in the (sub)program from which F08KQF (ZGELSD) is called.

The exact minimum amount of workspace needed depends on M, N and NRHS. As long as LWORK is at least

$$\max(1, M + N + r, 2r + r \times \text{NRHS}),$$

where $r = \min(M, N)$, the code will execute correctly.

If LWORK = -1, a workspace query is assumed; the routine only calculates the optimal size of the WORK array and the minimum size of the IWORK array, and returns these values as the first entries of the WORK and IWORK arrays, and no error message related to LWORK is issued.

Suggested value: for optimal performance, LWORK should generally be larger than the required minimum. Consider increasing LWORK by at least $nb \times \min(M, N)$, where nb is the optimal **block size**.

Constraint: LWORK must be at least $\max(1, M + N + r, 2r + r \times \text{NRHS})$ or LWORK = -1.

13: RWORK(*) – REAL (KIND=nag_wp) array

Workspace

Note: the dimension of the array RWORK must be at least $\max(1, lrwork)$, where $lrwork$ is at least

$$10 \times N + 2 \times N \times smlsiz + 8 \times N \times nlvl + 3 \times smlsiz \times \text{NRHS} + (smlsiz + 1)^2, \quad \text{if } M \geq N$$

or

$$10 \times M + 2 \times M \times smlsiz + 8 \times M \times nlvl + 3 \times smlsiz \times \text{NRHS} + (smlsiz + 1)^2, \quad \text{if } M < N$$

where $smlsiz$ is equal to the maximum size of the subproblems at the bottom of the computation tree (usually about 25), and $nlvl = \max(0, \text{int}(\log_2(\min(M, N)/(smlsiz + 1))) + 1)$, the code will execute correctly.

On exit: if INFO = 0, RWORK(1) contains the required minimal size of $lrwork$.

14: IWORK(*) – INTEGER array

Workspace

Note: the dimension of the array IWORK must be at least $\max(1, liwork)$, where $liwork$ is at least $\max(1, 3 \times \min(M, N) \times nlvl + 11 \times \min(M, N))$.

On exit: if INFO = 0, IWORK(1) returns the minimum $liwork$.

15: INFO – INTEGER

Output

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

6 Error Indicators and Warnings

INFO < 0

If INFO = - i , argument i had an illegal value. An explanatory message is output, and execution of the program is terminated.

INFO > 0

The algorithm for computing the SVD failed to converge; if INFO = i , i off-diagonal elements of an intermediate bidiagonal form did not converge to zero.

7 Accuracy

See Section 4.5 of Anderson *et al.* (1999) for details.

8 Parallelism and Performance

F08KQF (ZGELSD) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

F08KQF (ZGELSD) 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 routine. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The real analogue of this routine is F08KCF (DGELSD).

10 Example

This example solves the linear least squares problem

$$\min_x \|b - Ax\|_2$$

for the solution, x , of minimum norm, where

$$A = \begin{pmatrix} 0.47 - 0.34i & -0.32 - 0.23i & 0.35 - 0.60i & 0.89 + 0.71i & -0.19 + 0.06i \\ -0.40 + 0.54i & -0.05 + 0.20i & -0.52 - 0.34i & -0.45 - 0.45i & 0.11 - 0.85i \\ 0.60 + 0.01i & -0.26 - 0.44i & 0.87 - 0.11i & -0.02 - 0.57i & 1.44 + 0.80i \\ 0.80 - 1.02i & -0.43 + 0.17i & -0.34 - 0.09i & 1.14 - 0.78i & 0.07 + 1.14i \end{pmatrix}$$

and

$$b = \begin{pmatrix} 2.15 - 0.20i \\ -2.24 + 1.82i \\ 4.45 - 4.28i \\ 5.70 - 6.25i \end{pmatrix}.$$

A tolerance of 0.01 is used to determine the effective rank of A .

Note that the block size (NB) of 64 assumed in this example is not realistic for such a small problem, but should be suitable for large problems.

10.1 Program Text

```

Program f08kqfe

!      F08KQF Example Program Text

!      Mark 26 Release. NAG Copyright 2016.

!      .. Use Statements ..
      Use nag_library, Only: nag_wp, zgelsd
!      .. Implicit None Statement ..
      Implicit None
!      .. Parameters ..
      Integer, Parameter          :: nin = 5, nout = 6
!      .. Local Scalars ..
      Real (Kind=nag_wp)          :: rcond
      Integer                     :: i, info, lda, liwork, lrwork, lwork, &
                                     m, n, rank
!      .. Local Arrays ..
      Complex (Kind=nag_wp), Allocatable :: a(:,,:), b(:), work(:)
      Complex (Kind=nag_wp)             :: lw(1)
      Real (Kind=nag_wp)                 :: lrw(1)
      Real (Kind=nag_wp), Allocatable   :: rwork(:), s(:)
      Integer, Allocatable               :: iwork(:)

```

```

Integer                                :: liw(1)
! .. Intrinsic Procedures ..
Intrinsic                              :: nint, real
! .. Executable Statements ..
Write (nout,*) 'F08KQF Example Program Results'
Write (nout,*)
! Skip heading in data file
Read (nin,*)
Read (nin,*) m, n
lda = m
Allocate (a(lda,n),b(n),s(m))

! Read A and B from data file

Read (nin,*)(a(i,1:n),i=1,m)
Read (nin,*) b(1:m)

! Choose RCOND to reflect the relative accuracy of the input
! data

rcond = 0.01E0_nag_wp

! Call f08kqf/zgelsd in workspace query mode.
lwork = -1
Call zgelsd(m,n,1,a,lda,b,n,s,rcond,rank,lw,lwork,lrw,liw,info)
lwork = nint(real(lw(1)))
lrwork = nint(lrwork(1))
liwork = liw(1)
Allocate (work(lwork),rwork(lrwork),iwork(liwork))

! Solve the least squares problem min( norm2(b - Ax) ) for the
! x of minimum norm.

! The NAG name equivalent of zgelsd is f08kqf
Call zgelsd(m,n,1,a,lda,b,n,s,rcond,rank,work,lwork,rwork,iwork,info)

If (info==0) Then

! Print solution

Write (nout,*) 'Least squares solution'
Write (nout,99999) b(1:n)

! Print the effective rank of A

Write (nout,*)
Write (nout,*) 'Tolerance used to estimate the rank of A'
Write (nout,99998) rcond
Write (nout,*) 'Estimated rank of A'
Write (nout,99997) rank

! Print singular values of A

Write (nout,*)
Write (nout,*) 'Singular values of A'
Write (nout,99996) s(1:m)
Else If (info>0) Then
Write (nout,*) 'The SVD algorithm failed to converge'
End If

99999 Format (4(' (',F7.4,',',F7.4,')',:))
99998 Format (3X,1P,E11.2)
99997 Format (1X,I6)
99996 Format (1X,7F11.4)
End Program f08kqfe

```

10.2 Program Data

F08KQF Example Program Data

```

      4              5                      :Values of M and N
      ( 0.47,-0.34) (-0.32,-0.23) ( 0.35,-0.60) ( 0.89, 0.71) (-0.19, 0.06)
      (-0.40, 0.54) (-0.05, 0.20) (-0.52,-0.34) (-0.45,-0.45) ( 0.11,-0.85)
      ( 0.60, 0.01) (-0.26,-0.44) ( 0.87,-0.11) (-0.02,-0.57) ( 1.44, 0.80)
      ( 0.80,-1.02) (-0.43, 0.17) (-0.34,-0.09) ( 1.14,-0.78) ( 0.07, 1.14) :End of A

      ( 2.15,-0.20)
      (-2.24, 1.82)
      ( 4.45,-4.28)
      ( 5.70,-6.25)                      :End of vector b

```

10.3 Program Results

F08KQF Example Program Results

Least squares solution

```

( 3.9747,-1.8377) (-0.9186, 0.8253) (-0.3105, 0.1477) ( 1.0050, 0.8626)
(-0.2256,-1.9425)

```

Tolerance used to estimate the rank of A

1.00E-02

Estimated rank of A

3

Singular values of A

```

2.9979      1.9983      1.0044      0.0064

```
