

```

1  ! 3456789 123456789 223456789 323456789 423456789 523456789 623456789 723456789 823456789 923456789 023456789 123456789 223456789 32
2  program least_squares
3
4      use, intrinsic :: iso_fortran_env, only : REAL64, compiler_options, compiler_version
5
6      implicit none
7
8      character ( len = * ), parameter :: fmt_datecom = '( /, " - - - - - - - -", //, I5, 2 ( "-", I2.2 ), I3, 2 ( ":", I2.2 ), / )'
9
10     integer, parameter :: rp = selected_real_kind ( REAL64 ), m = 9, n = 2
11
12     ! rank one
13     real ( kind = rp ), parameter :: one ( 1 : m ) = [ 1.0_rp, 1.0_rp, 1.0_rp, 1.0_rp, 1.0_rp, 1.0_rp, 1.0_rp, 1.0_rp, 1.0_rp ]
14     real ( kind = rp ), parameter :: x ( 1 : m ) = [ 1.0_rp, 2.0_rp, 3.0_rp, 4.0_rp, 5.0_rp, 6.0_rp, 7.0_rp, 8.0_rp, 9.0_rp ]
15     real ( kind = rp ), parameter :: T ( 1 : m ) = [ 15.6_rp, 17.5_rp, 36.6_rp, 43.8_rp, 58.2_rp, 61.6_rp, 64.2_rp, 70.4_rp, &
16                                                     98.8_rp ]
17
18     real ( kind = rp ) :: residual ( 1 : m ) = 0.0_rp
19     real ( kind = rp ) :: sigma ( 1 : n ) = 0.0_rp
20
21     ! scalars
22     real ( kind = rp ) :: a = 0.0_rp, b = 0.0_rp, c = 0.0_rp, d = 0.0_rp, e = 0.0_rp, det = 0.0_rp, a0 = 0.0_rp, a1 = 0.0_rp
23     real ( kind = rp ) :: t2 = 0.0_rp, psd = 0.0_rp
24
25     ! containers for date and time
26     integer :: dt_values ( 1 : 8 ) = 0
27
28     ! inner products
29     a = dot_product ( one, one )
30     b = dot_product ( one, x )
31     c = dot_product ( x, x )
32     d = dot_product ( one, T )
33     e = dot_product ( x, T )
34     ! determinant of Gram matrix
35     det = a * c - b**2
36
37     ! equations 10.26
38     a0 = ( d * c - b * e ) / det
39     a1 = ( a * e - b * d ) / det
40
41     residual = a0 * one + a1 * x - T
42     t2 = dot_product ( residual, residual )
43     ! equation 6.19
44     psd = t2 / real ( m - n, kind = rp )
45     ! equations 6-21, 22
46     sigma = sqrt( psd * [ c, a ] / det )
47
48     ! compare to values in table 6-1, p. 93
49     write ( *, * ) "particular least squares solution"

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50      write ( *, * ) "intercept a0 = ", a0, " +/- ", sigma( 1 )
51      write ( *, * ) "slope      a1 = ", a1, " +/- ", sigma( 2 )
52
53      ! execution complete - tag output
54      call date_and_time ( VALUES = dt_values )
55      write ( *, fmt_datecom ) dt_values ( 1 : 3 ), dt_values ( 5 : 7 )
56
57      write ( *, '( "compiler version: ", g0, "." )' ) compiler_version ( )
58      write ( *, '( "compiler options: ", g0, ".", / )' ) compiler_options ( )
59
60      stop 'Successful termination for "least_squares_plus.f08".'
61
62 end program least_squares
63
64 ! dantopa@Xiuhcoatl.local:least-squares $ pwd
65 ! /Volumes/repos/github/jop/fortran/genesis/least-squares
66
67 ! dantopa@Xiuhcoatl.local:least-squares $ rm a.*
68
69 ! dantopa@Xiuhcoatl.local:least-squares $ gfortran least_squares_plus.f08
70
71 ! dantopa@Xiuhcoatl.local:least-squares $ ./a.out
72 ! particular least squares solution
73 ! intercept a0 =    4.8138888888888891      +/-    4.8862063121833534
74 ! slope      a1 =    9.408333333333332      +/-    0.86830164765636075
75 !
76 ! - - - - -
77 !
78 ! 2022-12-05 21:52:39
79 !
80 ! compiler version: GCC version 12.2.0.
81 ! compiler options: -fPIC -mmacosx-version-min=13.0.0 -mtune=core2.
82 !
83 ! STOP Successful termination for "least_squares_plus.f08".
84
```