

Restricted Maximum Likelihood Estimation for Animal Models Using Derivatives of the Likelihood

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Abstract

Restricted Maximum Likelihood estimation using first and second derivatives of the likelihood is described. It relies on the calculation of derivatives without the need for large matrix inversion using an automatic differentiation procedure. In essence, this is an extension of the Cholesky factorisation of a matrix. A reparameterisation is used to transform the constrained optimisation problem imposed in estimating covariance components to an unconstrained problem, thus making the use of Newton-Raphson and related algorithms feasible. A numerical example is given to illustrate calculations. Several modified Newton-Raphson and Method of Scoring algorithms are compared for applications to analyses of beef cattle data, and contrasted to a derivative-free algorithm.

Keywords : Restricted Maximum Likelihood, derivatives, algorithms, variance component estimation

INTRODUCTION

Maximum likelihood estimation of (co)variance components generally requires the numerical solution of a constrained nonlinear optimisation problem (Harville 1977). Procedures to locate the minimum or maximum of a function are classified according to the amount of information from derivatives of the function utilised; see, for instance, Gill *et al.* (1981). Methods using both first and second derivatives are fastest to converge, often showing quadratic convergence, while search algorithms not relying on derivatives are generally slow, i.e. require many iterations and function evaluations.

Early applications of restricted maximum likelihood (REML) estimation to animal breeding data used a Fisher's Method of Scoring type algorithm, following the original paper by Patterson and Thompson (1971) and Thompson (1973). This requires expected values of the second derivatives of the likelihood to be evaluated which proved computationally highly demanding for all but the simplest analyses. Hence Expectation-Maximization (EM) type algorithms gained popularity and found widespread use for analyses fitting a sire model. Effectively, these use first derivatives of the likelihood function. Except for special cases, however, they required the inverse of a matrix of size equal to the number of random effects fitted, e.g. number of sires times number of traits, which severely limited the size of analyses feasible.

For analyses under the animal model, Graser *et al.* (1987) thus proposed a derivative-free algorithm. This only requires factorising the coefficient matrix of the mixed model equations rather than inverting it, and can be implemented efficiently using sparse matrix techniques. Moreover, it is readily extendable to animal models including additional random effects and multivariate analyses (Meyer 1989, 1991).

Multi-trait animal model analyses fitting additional random effects using a derivative-free algorithm have been shown to be feasible. However, they are computationally highly demanding, the number of likelihood evaluations required increasing exponentially with the number of (co)variance components to be estimated simultaneously. Groeneveld *et al.* (1991), for instance, reported that 56,000 evaluations were required to reach a change in likelihood smaller than 10^{-7} when estimating 60 covariance components for 5 traits. While judicious choice of starting values and search strategies (e.g. temporary maximisation with respect to a subset of the parameters only) together with exploitation of special features of the data structure might reduce demands markedly for individual analyses, it remains true that derivative-free maximisation in high dimensions is very slow to converge.

This makes a case for REML algorithms using derivatives of the likelihood for multivariate, multidimensional animal model analyses. Misztal (1994) recently presented a comparison of rates of convergence of derivative-free and derivative algorithm, concluding that the latter had the potential to be faster in almost all cases, in particular that their convergence rate depended little on the number of traits considered. Large scale animal model applications using an

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EM type algorithm (Misztal 1990) or even a Method of Scoring algorithm (Ducrocq 1993) have been reported, obtaining the large matrix inverse (or its trace) required by the use of a supercomputer or applying some approximation. This paper describes REML estimation under an animal model using first and second derivatives of the likelihood function, computed without inverting large matrices.

DERIVATIVES OF THE LIKELIHOOD

Consider the linear mixed model

$$\mathbf{y} = \mathbf{X}\mathbf{b} + \mathbf{Z}\mathbf{u} + \mathbf{e} \quad (1)$$

where \mathbf{y} , \mathbf{b} , \mathbf{u} and \mathbf{e} denote the vector of observations, fixed effects, random effects and residual errors, respectively, and \mathbf{X} and \mathbf{Z} are the incidence matrices pertaining to \mathbf{b} and \mathbf{u} . Let $V(\mathbf{u}) = \mathbf{G}$, $V(\mathbf{e}) = \mathbf{R}$ and $Cov(\mathbf{u}, \mathbf{e}') = \mathbf{0}$, so that $V(\mathbf{y}) = \mathbf{V} = \mathbf{Z}\mathbf{G}\mathbf{Z}' + \mathbf{R}$. Assuming a multivariate normal distribution, i.e. $\mathbf{y} \sim N(\mathbf{X}\mathbf{b}, \mathbf{V})$, the log of the REML likelihood (\mathcal{L}) is (e.g. Harville 1977)

$$\log \mathcal{L} = -\frac{1}{2} \left[const + \log |\mathbf{V}| + \log |\mathbf{X}^* \mathbf{V}^{-1} \mathbf{X}^*| + (\mathbf{y} - \mathbf{X}\hat{\mathbf{b}})' \mathbf{V}^{-1} (\mathbf{y} - \mathbf{X}\hat{\mathbf{b}}) \right] \quad (2)$$

where \mathbf{X}^* denotes a full-rank submatrix of \mathbf{X} .

REML algorithms using derivatives have by and large been derived by differentiating (2). However, as outlined previously (Graser *et al.* 1987; Meyer 1989), $\log \mathcal{L}$ can be rewritten as

$$\log \mathcal{L} = -\frac{1}{2} \left[const + \log |\mathbf{R}| + \log |\mathbf{G}| + \log |\mathbf{C} + \mathbf{y}'\mathbf{P}\mathbf{y}| \right] \quad (3)$$

where \mathbf{C} is the coefficient matrix in the mixed model equations (MME) pertaining to (1) (or a full rank submatrix thereof), and \mathbf{P} is a matrix,

$$\begin{aligned} \mathbf{P} &= \mathbf{V}^{-1} - \mathbf{V}^{-1} \mathbf{X} (\mathbf{X}' \mathbf{V}^{-1} \mathbf{X})^{-1} \mathbf{X}' \mathbf{V}^{-1} \\ &= \mathbf{V}^{-1} - \mathbf{V}^{-1} \mathbf{X}^* (\mathbf{X}^{*\prime} \mathbf{V}^{-1} \mathbf{X}^*)^{-1} \mathbf{X}^{*\prime} \mathbf{V}^{-1} \end{aligned}$$

Alternative forms of the derivatives of the likelihood can then be obtained by differentiating (3) instead of (2). Let θ denote the vector of parameters to be estimated with elements $\theta_i, i = 1, \dots, p$. The first and second partial derivatives of the log likelihood are then

$$\frac{\partial \log \mathcal{L}}{\partial \theta_i} = -\frac{1}{2} \left[\frac{\partial \log |\mathbf{R}|}{\partial \theta_i} + \frac{\partial \log |\mathbf{G}|}{\partial \theta_i} + \frac{\partial \log |\mathbf{C}|}{\partial \theta_i} + \frac{\partial \mathbf{y}'\mathbf{P}\mathbf{y}}{\partial \theta_i} \right] \quad (4)$$

$$\frac{\partial^2 \log \mathcal{L}}{\partial \theta_i \partial \theta_j} = -\frac{1}{2} \left[\frac{\partial^2 \log |\mathbf{R}|}{\partial \theta_i \partial \theta_j} + \frac{\partial^2 \log |\mathbf{G}|}{\partial \theta_i \partial \theta_j} + \frac{\partial^2 \log |\mathbf{C}|}{\partial \theta_i \partial \theta_j} + \frac{\partial^2 \mathbf{y}'\mathbf{P}\mathbf{y}}{\partial \theta_i \partial \theta_j} \right] \quad (5)$$

Graser *et al.* (1987) show how the last two terms in (3), $\log |\mathbf{C}|$ and $\mathbf{y}'\mathbf{P}\mathbf{y}$, can be evaluated in a general way for all models of form (1) by carrying out a series of Gaussian Elimination steps on the coefficient matrix in the MME augmented by the vector of right hand sides and a quadratic in the data vector. Depending on the model of analysis and structure of \mathbf{G} and \mathbf{R} , the other two terms required (3), $\log |\mathbf{G}|$ and $\log |\mathbf{R}|$, can usually be obtained indirectly as outlined by Meyer (1989, 1991), generally requiring only matrix operations proportional to the number of traits considered. Derivatives of these four terms can be evaluated analogously.

Calculating $\log |\mathbf{C}|$ and $\mathbf{y}'\mathbf{P}\mathbf{y}$ and their derivatives

The mixed model matrix (MMM) or augmented coefficient matrix pertaining to (1) is

$$\mathbf{M} = \begin{bmatrix} \mathbf{X}'\mathbf{R}^{-1}\mathbf{X} & \mathbf{X}'\mathbf{R}^{-1}\mathbf{Z} & \mathbf{X}'\mathbf{R}^{-1}\mathbf{y} \\ \mathbf{Z}'\mathbf{R}^{-1}\mathbf{X} & \mathbf{Z}'\mathbf{R}^{-1}\mathbf{Z} + \mathbf{G}^{-1} & \mathbf{Z}'\mathbf{R}^{-1}\mathbf{y} \\ \mathbf{y}'\mathbf{R}^{-1}\mathbf{X} & \mathbf{y}'\mathbf{R}^{-1}\mathbf{Z} & \mathbf{y}'\mathbf{R}^{-1}\mathbf{y} \end{bmatrix} = \begin{bmatrix} \mathbf{C} & \mathbf{r} \\ \mathbf{r}' & \mathbf{y}'\mathbf{R}^{-1}\mathbf{y} \end{bmatrix} \quad (6)$$

where \mathbf{r} is the vector of right hand sides in the MME.

Using general matrix results, the derivatives of $\log|\mathbf{C}|$ are

$$\frac{\partial \log|\mathbf{C}|}{\partial \theta_i} = \text{tr}(\mathbf{C}^{-1} \frac{\partial \mathbf{C}}{\partial \theta_i}) \quad (7)$$

$$\frac{\partial^2 \log|\mathbf{C}|}{\partial \theta_i \partial \theta_j} = \text{tr}(\mathbf{C}^{-1} \frac{\partial^2 \mathbf{C}}{\partial \theta_i \partial \theta_j}) - \text{tr}(\mathbf{C}^{-1} \frac{\partial \mathbf{C}}{\partial \theta_i} \mathbf{C}^{-1} \frac{\partial \mathbf{C}}{\partial \theta_j}) \quad (8)$$

Partitioned matrix results give $\log|\mathbf{M}| = \log|\mathbf{C}| + \log(\mathbf{y}'\mathbf{P}\mathbf{y})$, i.e. (Smith, 1995)

$$\mathbf{y}'\mathbf{P}\mathbf{y} = |\mathbf{M}|/|\mathbf{C}| \quad (9)$$

This gives derivatives

$$\frac{\partial \mathbf{y}'\mathbf{P}\mathbf{y}}{\partial \theta_i} = \mathbf{y}'\mathbf{P}\mathbf{y} \left[\text{tr}(\mathbf{M}^{-1} \frac{\partial \mathbf{M}}{\partial \theta_i}) - \text{tr}(\mathbf{C}^{-1} \frac{\partial \mathbf{C}}{\partial \theta_i}) \right] \quad (10)$$

$$\begin{aligned} \frac{\partial^2 \mathbf{y}'\mathbf{P}\mathbf{y}}{\partial \theta_i \partial \theta_j} = & \mathbf{y}'\mathbf{P}\mathbf{y} \left(\left[\text{tr}(\mathbf{M}^{-1} \frac{\partial \mathbf{M}}{\partial \theta_i}) - \text{tr}(\mathbf{C}^{-1} \frac{\partial \mathbf{C}}{\partial \theta_i}) \right] \left[\text{tr}(\mathbf{M}^{-1} \frac{\partial \mathbf{M}}{\partial \theta_j}) - \text{tr}(\mathbf{C}^{-1} \frac{\partial \mathbf{C}}{\partial \theta_j}) \right] \right. \\ & + \text{tr}(\mathbf{M}^{-1} \frac{\partial^2 \mathbf{M}}{\partial \theta_i \partial \theta_j}) - \text{tr}(\mathbf{C}^{-1} \frac{\partial^2 \mathbf{C}}{\partial \theta_i \partial \theta_j}) \\ & \left. - \text{tr}(\mathbf{M}^{-1} \frac{\partial \mathbf{M}}{\partial \theta_i} \mathbf{M}^{-1} \frac{\partial \mathbf{M}}{\partial \theta_j}) + \text{tr}(\mathbf{C}^{-1} \frac{\partial \mathbf{C}}{\partial \theta_i} \mathbf{C}^{-1} \frac{\partial \mathbf{C}}{\partial \theta_j}) \right) \quad (11) \end{aligned}$$

Obviously, these expressions ((7), (8), (10) and (11)) involving the inverse of the large matrices \mathbf{M} and \mathbf{C} are computationally intractable for any sizable animal model analysis. However, the Gaussian Elimination procedure with diagonal pivoting advocated by Graser *et al.* (1987) is only one of several ways to 'factor' a matrix. An alternative is a Cholesky decomposition. This lends itself readily to the solution of large positive definite systems of linear equations using sparse matrix storage schemes. Appropriate FORTRAN routines are given, for instance, by George and Liu (1981) and have been used successfully in derivative-free REML applications instead of Gaussian Elimination (Boldman and Van Vleck, 1991).

The Cholesky decomposition factors a positive definite matrix into the product of a lower triangular matrix and its transpose. Let \mathbf{L} with elements l_{ij} ($l_{ij} = 0$ for $j > i$) denote the Cholesky factor of \mathbf{M} , i.e. $\mathbf{M} = \mathbf{L}\mathbf{L}'$. The determinant of a triangular matrix is simply the product of its diagonal elements. Hence, with M denoting the size of \mathbf{M} ,

$$\log|\mathbf{M}| = 2 \sum_{k=1}^M \log l_{kk} \quad (12)$$

$$\log|\mathbf{C}| = 2 \sum_{k=1}^{M-1} \log l_{kk} \quad (13)$$

and from (9),

$$\mathbf{y}'\mathbf{P}\mathbf{y} = l_{MM}^2 \quad (14)$$

Smith (1995) describes algorithms, outlined below, which allow the derivatives of the Cholesky factor of a matrix to be evaluated while carrying out the factorisation, provided the derivatives of the original matrix are specified.

Differentiating (13) and (14) then gives the derivatives of $\log|\mathbf{C}|$ and $\mathbf{y}'\mathbf{P}\mathbf{y}$ as simple functions of the diagonal elements of the Cholesky matrix and its derivatives.

$$\frac{\partial \log|\mathbf{C}|}{\partial \theta_i} = 2 \sum_{k=1}^{M-1} l_{kk}^{-1} \frac{\partial l_{kk}}{\partial \theta_i} \quad (15)$$

$$\frac{\partial^2 \log |\mathbf{C}|}{\partial \theta_i \partial \theta_j} = 2 \sum_{k=1}^{M-1} l_{kk}^{-1} \frac{\partial^2 l_{kk}}{\partial \theta_i \partial \theta_j} - l_{kk}^{-2} \frac{\partial l_{kk}}{\partial \theta_i} \frac{\partial l_{kk}}{\partial \theta_j} \quad (16)$$

$$\frac{\partial \mathbf{y}' \mathbf{P} \mathbf{y}}{\partial \theta_i} = 2 l_{MM} \frac{\partial l_{MM}}{\partial \theta_i} \quad (17)$$

$$\frac{\partial^2 \mathbf{y}' \mathbf{P} \mathbf{y}}{\partial \theta_i \partial \theta_j} = 2 \left(l_{MM} \frac{\partial^2 l_{MM}}{\partial \theta_i \partial \theta_j} + \frac{\partial l_{MM}}{\partial \theta_i} \frac{\partial l_{MM}}{\partial \theta_j} \right) \quad (18)$$

Calculating $\log |\mathbf{R}|$ and its derivatives

Consider a multivariate analysis for q traits and let \mathbf{y} be ordered according to traits within animals. Assuming that error covariances between measurements on different animals are zero, \mathbf{R} is blockdiagonal for animals,

$$\mathbf{R} = \sum_{i=1}^N \mathbf{R}_i \quad (19)$$

where N is the number of animals which have records, and Σ^+ denotes the direct matrix sum (Searle, 1982). Hence $\log |\mathbf{R}|$ as well as its derivatives can be determined considering one animal at a time.

Let \mathbf{E} with elements e_{ij} ($i \leq j = 1, \dots, q$) be the symmetric matrix of residual or error covariances between traits. For q traits, there are a total of $W = 2^q - 1$ possible combinations of traits recorded (assuming single records per trait), e.g. $W = 3$ for $q = 2$ with combinations trait 1 only, trait 2 only and both traits. For animal i which has combination of traits w , \mathbf{R}_i is equal to \mathbf{E}_w , the submatrix of \mathbf{E} obtained by deleting rows and columns pertaining to missing records. As outlined by Meyer (1991), this gives

$$\log |\mathbf{R}| = \sum_{w=1}^W N_w \log |\mathbf{E}_w| \quad (20)$$

where N_w represents the number of animals having records for combination of traits w . Correspondingly,

$$\frac{\partial \log |\mathbf{R}|}{\partial \theta_i} = \sum_{w=1}^W N_w \frac{\partial \log |\mathbf{E}_w|}{\partial \theta_i} \quad (21)$$

$$\frac{\partial^2 \log |\mathbf{R}|}{\partial \theta_i \partial \theta_j} = \sum_{w=1}^W N_w \frac{\partial^2 \log |\mathbf{E}_w|}{\partial \theta_i \partial \theta_j} \quad (22)$$

Consider the case where the parameters to be estimated are the (co)variance components due to random effects and residual errors (rather than, for example, heritabilities and correlations), so that \mathbf{V} is linear in θ , i.e., $\mathbf{V} = \sum_{i=1}^p \theta_i \partial \mathbf{V} / \partial \theta_i$. Defining

$$\mathbf{D}_w^{\theta_i} = \frac{\partial \mathbf{E}_w}{\partial \theta_i}$$

with elements $d_{kl} = 1$ if the kl -th element of \mathbf{E}_w is equal to θ_i and $d_{kl} = 0$ otherwise, then gives

$$\frac{\partial \log |\mathbf{R}|}{\partial \theta_i} = \sum_{w=1}^W N_w \text{tr}(\mathbf{E}_w^{-1} \mathbf{D}_w^{\theta_i}) \quad (23)$$

$$\frac{\partial^2 \log |\mathbf{R}|}{\partial \theta_i \partial \theta_j} = - \sum_{w=1}^W N_w \text{tr}(\mathbf{E}_w^{-1} \mathbf{D}_w^{\theta_i} \mathbf{E}_w^{-1} \mathbf{D}_w^{\theta_j}) \quad (24)$$

Let e_w^{rs} denote the rs -th element of \mathbf{E}_w^{-1} . For $\theta_i = e_{kl}$ and $\theta_j = e_{mn}$, (23) and (24) then simplify to

$$\frac{\partial \log |\mathbf{R}|}{\partial \theta_i} = \sum_{w=1}^W N_w (2 - \delta_{kl}) e_w^{kl} \quad (25)$$

$$\frac{\partial^2 \log |\mathbf{R}|}{\partial \theta_i \partial \theta_j} = -\frac{1}{2} \sum_{w=1}^W N_w (2 - \delta_{kl})(2 - \delta_{mn})(e_w^{km} e_w^{ln} + e_w^{lm} e_w^{kn}) \quad (26)$$

where δ_{rs} is Kronecker's Delta, i.e. $\delta_{rs} = 1$ for $r = s$ and zero otherwise. All other derivatives of $\log |\mathbf{R}|$ (i.e., for θ_i or θ_j not equal to a residual covariance) are zero. For $q = 1$ and $\mathbf{R} = \sigma_E^2 \mathbf{I}$, (25) and (26) become $N\sigma_E^{-2}$ and $-N\sigma_E^{-4}$, respectively (for $\theta_i = \theta_j = \sigma_E^2$). Extensions for models with repeated records are straightforward. Hence, once the inverses of the matrices of residual covariances for all combination of numbers of traits recorded occurring in the data have been obtained (of maximum size equal to the maximum number of traits recorded per animal, and also required to set up the MMM), evaluation of $\log |\mathbf{R}|$ and its derivatives requires only scalar manipulations in addition.

Calculating $\log |\mathbf{G}|$ and its derivatives

Terms arising from the covariance matrix of random effects, \mathbf{G} , can often be determined in a similar way, exploiting the structure of \mathbf{G} . This depends on the random effects fitted. Meyer (1989, 1991) describes $\log |\mathbf{G}|$ for various cases.

Define \mathbf{T} with elements t_{ij} of size $rq \times rq$ as the matrix of covariances between random effects where r is the number of random factors in the model (excluding \mathbf{e}). For illustration, let \mathbf{u} consist of a vector of animal genetic effects \mathbf{a} and some uncorrelated additional random effect(s) \mathbf{c} with N_C levels per trait, i.e. $\mathbf{u}' = (\mathbf{a}' \mathbf{c}')$. In the simplest case, \mathbf{a} consists of the direct additive genetic effects for each animal and trait, i.e. has length qN_A where N_A denotes the total number of animals in the analysis, including parents without records. In other cases, \mathbf{a} might include a second genetic effect for each animal and trait, such as a maternal additive genetic effect, which may be correlated to the direct genetic effects. An example for \mathbf{c} is a common environmental effect such as a litter effect.

With \mathbf{a} and \mathbf{c} uncorrelated, \mathbf{T} can be partitioned into corresponding diagonal blocks \mathbf{T}_A and \mathbf{T}_C , so that

$$\mathbf{G} = \text{Diag} \{ \mathbf{A} \times \mathbf{T}_A; \mathbf{F} \times \mathbf{T}_C \} \quad (27)$$

where \mathbf{A} is the numerator relationship between animals, \mathbf{F} , often assumed to be the identity matrix, describes the correlation structure amongst the levels of \mathbf{c} , and \times denotes the direct matrix product (Searle, 1982). This gives (Meyer 1991)

$$\log |\mathbf{G}| = N_A \log |\mathbf{T}_A| + N_C \log |\mathbf{T}_C| + q (\log |\mathbf{A}| + \log |\mathbf{F}|) \quad (28)$$

Noting that all $\partial^2 \mathbf{T} / \partial \theta_i \partial \theta_j = 0$ (for \mathbf{V} linear in θ), derivatives are

$$\frac{\partial \log |\mathbf{G}|}{\partial \theta_i} = N_A \text{tr}(\mathbf{T}_A^{-1} \mathbf{D}_A^{\theta_i}) + N_C \text{tr}(\mathbf{T}_C^{-1} \mathbf{D}_C^{\theta_i}) \quad (29)$$

$$\frac{\partial^2 \log |\mathbf{G}|}{\partial \theta_i \partial \theta_j} = -N_A \text{tr}(\mathbf{T}_A^{-1} \mathbf{D}_A^{\theta_i} \mathbf{T}_A^{-1} \mathbf{D}_A^{\theta_j}) - N_C \text{tr}(\mathbf{T}_C^{-1} \mathbf{D}_C^{\theta_i} \mathbf{T}_C^{-1} \mathbf{D}_C^{\theta_j}) \quad (30)$$

where, $\mathbf{D}_A^{\theta_i} = \partial \mathbf{T}_A / \partial \theta_i$ and $\mathbf{D}_C^{\theta_i} = \partial \mathbf{T}_C / \partial \theta_i$ again are matrices with elements 1 if $t_{kl} = \theta_i$ and zero otherwise. As above, all second derivatives for θ_i and θ_j not pertaining to the same random factor (e.g. \mathbf{c}) or two correlated factors (such as direct and maternal genetic effects) are zero. Furthermore, all derivatives of $\log |\mathbf{G}|$ with respect to residual covariance components are zero.

Further simplifications analogous to (25) and (26) can be derived. For instance, for a simple animal model fitting animals' direct additive genetic effects only as random effects ($r = 1$), \mathbf{T} is the matrix of additive genetic covariances α_{ij} with $i, j = 1, \dots, q$. For $\theta_i = \alpha_{kl}$ and $\theta_j = \alpha_{mn}$, this gives

$$\frac{\partial \log |\mathbf{G}|}{\partial \theta_i} = N_A (2 - \delta_{kl}) \alpha^{kl} \quad (31)$$

$$\frac{\partial^2 \log |\mathbf{G}|}{\partial \theta_i \partial \theta_j} = -\frac{1}{2} N_A (2 - \delta_{kl})(2 - \delta_{mn})(\alpha^{km} \alpha^{ln} + \alpha^{lm} \alpha^{kn}) \quad (32)$$

with α^{rs} denoting the rs -th element of \mathbf{T}^{-1} . For $q = 1$ and $\alpha_{11} = \sigma_A^2$, (31) and (32) reduce to $N_A \sigma_A^{-2}$ and $-N_A \sigma_A^{-4}$, respectively.

Derivatives of the mixed model matrix

As emphasised above, calculation of the derivatives of the Cholesky factor of \mathbf{M} requires the corresponding derivatives of \mathbf{M} to be evaluated. Fortunately, these have the same structure as \mathbf{M} and can be evaluated while setting up \mathbf{M} , replacing \mathbf{G} and \mathbf{R} by their derivatives.

For θ_i and θ_j equal to residual (co)variances, the derivatives of \mathbf{M} are of form

$$\begin{bmatrix} \mathbf{X}'\mathbf{Q}_R\mathbf{X} & \mathbf{X}'\mathbf{Q}_R\mathbf{Z} & \mathbf{X}'\mathbf{Q}_{RY} \\ \mathbf{Z}'\mathbf{Q}_R\mathbf{X} & \mathbf{Z}'\mathbf{Q}_R\mathbf{Z} & \mathbf{Z}'\mathbf{Q}_{RY} \\ \mathbf{y}'\mathbf{Q}_R\mathbf{X} & \mathbf{y}'\mathbf{Q}_R\mathbf{Z} & \mathbf{y}'\mathbf{Q}_{RY} \end{bmatrix} \quad (33)$$

with \mathbf{Q}_R standing in turn for

$$\mathbf{Q}_{R_1} = \frac{\partial \mathbf{R}^{-1}}{\partial \theta_i} = -\mathbf{R}^{-1} \frac{\partial \mathbf{R}}{\partial \theta_i} \mathbf{R}^{-1} \quad (34)$$

and

$$\mathbf{Q}_{R_2} = \frac{\partial^2 \mathbf{R}^{-1}}{\partial \theta_i \partial \theta_j} = \mathbf{R}^{-1} \left[\frac{\partial \mathbf{R}}{\partial \theta_i} \mathbf{R}^{-1} \frac{\partial \mathbf{R}}{\partial \theta_j} + \frac{\partial \mathbf{R}}{\partial \theta_j} \mathbf{R}^{-1} \frac{\partial \mathbf{R}}{\partial \theta_i} - \frac{\partial^2 \mathbf{R}}{\partial \theta_i \partial \theta_j} \right] \mathbf{R}^{-1} \quad (35)$$

for first and second derivatives, respectively. As outlined above, \mathbf{R} is blockdiagonal for animals with submatrices \mathbf{E}_w . Hence, matrices \mathbf{Q}_R have the same structure with submatrices

$$\mathbf{Q}_{R_{1w}} = -\mathbf{E}_w^{-1} \mathbf{D}_w^{\theta_i} \mathbf{E}_w^{-1} \quad (36)$$

and (for \mathbf{V} linear in θ so that $\partial^2 \mathbf{R} / \partial \theta_i \partial \theta_j = 0$)

$$\mathbf{Q}_{R_{2w}} = \mathbf{E}_w^{-1} \mathbf{D}_w^{\theta_i} \mathbf{E}_w^{-1} \mathbf{D}_w^{\theta_j} \mathbf{E}_w^{-1} + \mathbf{E}_w^{-1} \mathbf{D}_w^{\theta_j} \mathbf{E}_w^{-1} \mathbf{D}_w^{\theta_i} \mathbf{E}_w^{-1} \quad (37)$$

Consequently, the derivatives of \mathbf{M} with respect to the residual (co)variances can be set up in the same way as the ‘data part’ of \mathbf{M} . In addition to calculating the matrices \mathbf{E}_w^{-1} for the W combination of records per animal occurring in the data, all derivatives of the \mathbf{E}_w^{-1} for residual components need to be evaluated. Extra calculations required, however, are trivial, requiring matrix operations proportional to the maximum number of records per animal only to obtain the terms in (36) and (37).

Analogously, for θ_i and θ_j equal to elements of \mathbf{T} , derivatives of \mathbf{M} are

$$\begin{bmatrix} \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{Q}_G & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{bmatrix} \quad (38)$$

with \mathbf{Q}_G standing for

$$\mathbf{Q}_{G_1} = -\mathbf{G}^{-1} \frac{\partial \mathbf{G}}{\partial \theta_i} \mathbf{G}^{-1} \quad (39)$$

for first derivatives, and

$$\mathbf{Q}_{G_2} = \mathbf{G}^{-1} \left(\frac{\partial \mathbf{G}}{\partial \theta_i} \mathbf{G}^{-1} \frac{\partial \mathbf{G}}{\partial \theta_j} + \frac{\partial \mathbf{G}}{\partial \theta_j} \mathbf{G}^{-1} \frac{\partial \mathbf{G}}{\partial \theta_i} - \frac{\partial^2 \mathbf{G}}{\partial \theta_i \partial \theta_j} \right) \mathbf{G}^{-1} \quad (40)$$

for second derivatives.

As above, further simplifications are possible depending on the structure of \mathbf{G} . For instance, for \mathbf{G} as in (27) and $\partial^2 \mathbf{G} / \partial \theta_i \partial \theta_j = 0$,

$$\mathbf{Q}_{G_1} = \begin{bmatrix} -\mathbf{T}_A^{-1} \mathbf{D}_A^{\theta_i} \mathbf{T}_A^{-1} \times \mathbf{A}^{-1} & \mathbf{0} \\ \mathbf{0} & -\mathbf{T}_C^{-1} \mathbf{D}_C^{\theta_i} \mathbf{T}_C^{-1} \times \mathbf{D}^{-1} \end{bmatrix} \quad (41)$$

and $\mathbf{Q}_{G_2} =$

$$\begin{bmatrix} \mathbf{T}_A^{-1} (\mathbf{D}_A^{\theta_i} \mathbf{T}_A^{-1} \mathbf{D}_A^{\theta_j} + \mathbf{D}_A^{\theta_j} \mathbf{T}_A^{-1} \mathbf{D}_A^{\theta_i}) \mathbf{T}_A^{-1} \times \mathbf{A}^{-1} & \mathbf{0} \\ \mathbf{0} & \mathbf{T}_C^{-1} (\mathbf{D}_C^{\theta_i} \mathbf{T}_C^{-1} \mathbf{D}_C^{\theta_j} + \mathbf{D}_C^{\theta_j} \mathbf{T}_C^{-1} \mathbf{D}_C^{\theta_i}) \mathbf{T}_C^{-1} \times \mathbf{D}^{-1} \end{bmatrix} \quad (42)$$

Expected values of second derivatives of $\log \mathcal{L}$

Differentiating (2) gives second derivatives of $\log \mathcal{L}$

$$\frac{\partial^2 \log \mathcal{L}}{\partial \theta_i \partial \theta_j} = -\frac{1}{2} \left[\text{tr}(\mathbf{P} \frac{\partial^2 \mathbf{V}}{\partial \theta_i \partial \theta_j}) - \text{tr}(\mathbf{P} \frac{\partial \mathbf{V}}{\partial \theta_i} \mathbf{P} \frac{\partial \mathbf{V}}{\partial \theta_j}) - \mathbf{y}' \mathbf{P} \left(\frac{\partial^2 \mathbf{V}}{\partial \theta_i \partial \theta_j} - 2 \frac{\partial \mathbf{V}}{\partial \theta_i} \mathbf{P} \frac{\partial \mathbf{V}}{\partial \theta_j} \right) \mathbf{P} \mathbf{y} \right] \quad (43)$$

with expected values (Harville, 1977)

$$E \left[\frac{\partial^2 \log \mathcal{L}}{\partial \theta_i \partial \theta_j} \right] = -\frac{1}{2} \text{tr}(\mathbf{P} \frac{\partial \mathbf{V}}{\partial \theta_i} \mathbf{P} \frac{\partial \mathbf{V}}{\partial \theta_j}) \quad (44)$$

Again, for \mathbf{V} linear in θ , $\partial^2 \mathbf{V} / \partial \theta_i \partial \theta_j = 0$. From (5) and noting that $\partial \mathbf{P} / \partial \theta_i = -\mathbf{P} (\partial \mathbf{V} / \partial \theta_i) \mathbf{P}$, i.e. that the last term in (43) is the second derivative of $\mathbf{y}' \mathbf{P} \mathbf{y}$,

$$\begin{aligned} E \left[\frac{\partial^2 \log \mathcal{L}}{\partial \theta_i \partial \theta_j} \right] &= -\frac{\partial^2 \log \mathcal{L}}{\partial \theta_i \partial \theta_j} - \frac{1}{2} \frac{\partial^2 \mathbf{y}' \mathbf{P} \mathbf{y}}{\partial \theta_i \partial \theta_j} \\ &= \frac{1}{2} \left[\frac{\partial^2 \log |\mathbf{R}|}{\partial \theta_i \partial \theta_j} + \frac{\partial^2 \log |\mathbf{G}|}{\partial \theta_i \partial \theta_j} + \frac{\partial^2 \log |\mathbf{C}|}{\partial \theta_i \partial \theta_j} \right] \end{aligned} \quad (45)$$

Hence, expected values of the second derivatives are essentially (sign ignored) equal to the observed values minus the contribution from the data, and thus can be evaluated analogously. With second derivatives of $\mathbf{y}' \mathbf{P} \mathbf{y}$ not required, computational requirements are reduced somewhat as only the first $M - 1$ rows of $\partial^2 \mathbf{M} / \partial \theta_i \partial \theta_j$ need to be evaluated and factored.

AUTOMATIC DIFFERENTIATION

Calculation of the derivatives of the likelihood as described above relies on the fact that the derivatives of the Cholesky factor of a matrix can be obtained ‘automatically’, provided the derivatives of the original matrix can be specified.

Smith (1995) describes a so-called forward differentiation, which is a straight-forward expansion of the recursions employed in the Cholesky factorisation of a matrix \mathbf{M} . Operations to determine the latter are typically carried out sequentially by rows. Let \mathbf{L} , of size N , be initialised to \mathbf{M} . First, the pivot (diagonal element which must be greater than an operational zero) is selected for the current row k . Secondly, the off-diagonal elements for the row (“lead column”) are adjusted (L_{jk} for $j = k + 1, \dots, N$), and thirdly the elements in the remaining part of \mathbf{L} (L_{ij} for $j = k + 1, \dots, N$ and $i = j, \dots, N$) are modified (“row operations”). After all N rows have been processed, \mathbf{L} contains the Cholesky factor of \mathbf{M} .

Pseudo-code given by Smith (1995) for the calculation of the Cholesky factor and its first and second derivatives is summarised in Table I. It can be seen, that the operations to evaluate a second derivatives require the respective elements of the two corresponding first derivatives. This imposes severe constraints on the memory requirements of the algorithm. While it is most efficient to evaluate the Cholesky factor and all its derivatives together, considerable space can be saved by computing second derivatives one at a time. This can be done holding all first derivatives in

memory, or, if core space is the limiting factor, storing first derivatives on disk (after evaluating them individually as well) and reading in only the two required. Hence, the minimum memory requirement for REML using first and second derivatives is $4 \times \mathbf{L}$, compared to \mathbf{L} for a derivative-free algorithm.

Smith (1995) stated that, using forward differentiation, each first derivative required not more than twice the work required to evaluate $\log \mathcal{L}$ only, and that the work needed to determine a second derivative would be at most four times that to calculate $\log \mathcal{L}$.

In addition, Smith (1995) described a ‘backwards differentiation’ scheme, so named because it reverses the order of steps in the forward differentiation. It is applicable for cases where we want to evaluate a scalar function of \mathbf{L} , $f(\mathbf{L})$, in our case $|\mathbf{C} + \mathbf{y}'\mathbf{P}\mathbf{y}|$ which is a function of the diagonal elements of \mathbf{L} (see (13) and (14)). It requires computing a (lower triangular) matrix \mathbf{W} which, on completion of the backwards differentiation, contains the derivatives of $f(\mathbf{L})$ with respect to the elements of \mathbf{M} . First derivatives of $f(\mathbf{L})$ can then be evaluated one at a time as $tr(\mathbf{W}\partial\mathbf{M}/\partial\theta_r)$.

Pseudo-code given by Smith (1995) for the backward differentiation is shown in Table II. Calculation of \mathbf{W} requires about twice as much work as one likelihood evaluation, and, once \mathbf{W} is evaluated, calculating individual derivatives (Step 3 in Table II) is computationally trivial, i.e., evaluation of all first derivatives by backward differentiation requires only somewhat more work as calculation of one derivative by forward differentiation. Smith (1995) also described the calculation of second derivatives by backward differentiation (pseudo-code not shown here). Amongst other calculations, this involves one evaluation of a matrix \mathbf{W} as described above, for each parameter and requires another work array of size \mathbf{L} in addition to space to store at least one matrix of derivatives of \mathbf{M} . Hence the minimum memory requirement for this algorithm is $3 \times \mathbf{L} + \mathbf{M}$ (\mathbf{M} and \mathbf{L} differing by the fill-in created during the factorisation). Smith (1995) claimed that the total work required to evaluate all second derivatives for p parameters was no more than $6p$ that for a likelihood evaluation.

MAXIMISING THE LIKELIHOOD

Methods to locate the maximum of the likelihood function in the context of variance component estimation are reviewed, for instance, by Harville (1977) and Searle *et al.* (1992; Chapter 8). Most utilise the gradient vector, i.e. vector of first derivatives of the likelihood function, to determine the direction of search.

Using second derivatives

One of the oldest and most widely used methods to optimise a non-linear function is the Newton-Raphson (NR) algorithm. It requires the Hessian matrix of the function, i.e. the matrix of second partial derivatives of the (log) likelihood with respect to the parameters to be estimated. Let θ^t denote the estimate of θ at the t -th round of iteration. The next estimate is then obtained as

$$\theta^{t+1} = \theta^t - (\mathbf{H}^t)^{-1} \mathbf{g}^t \quad (46)$$

where $\mathbf{H}^t = \{\partial^2 \log \mathcal{L} / \partial \theta_i \partial \theta_j\}$ and $\mathbf{g}^t = \{\partial \log \mathcal{L} / \partial \theta_i\}$ are the Hessian matrix and gradient vector of $\log \mathcal{L}$, respectively, both evaluated at $\theta = \theta^t$. While the NR algorithm can be quick to converge, in particular for functions resembling a quadratic function, it is known to be sensitive to poor starting values (Powell, 1970). Unlike other algorithms, it is not guaranteed to converge though global convergence has been shown for some cases using iterative partial maximisation (Jensen *et al.* 1991).

In practice, so-called extended or modified NR algorithms have been found to be more successful. Jennrich and Sampson (1976) suggested step halving, applied successively until the likelihood is found to increase, to avoid ‘over-shooting’. More generally, the change in estimates for the t -th iterate in (46) is given by

$$\theta^{t+1} - \theta^t = \mathbf{B}^t \mathbf{g}^t \quad (47)$$

For the extended NR, $\mathbf{B}^t = -\tau^t (\mathbf{H}^t)^{-1}$, where τ^t is a step size scaling factor. The optimum for τ^t can be determined readily as the value which results in the largest increase in likelihood, using a one-dimensional maximisation technique (Powell, 1970). This relies on the direction of search given by $\mathbf{H}^{-1} \mathbf{g}$ generally being a ‘good’ direction and that for $-\mathbf{H}$ positive definite, there always exists a step size which will increase the likelihood.

Alternatively, it has been suggested to use

$$\mathbf{B}^t = (\kappa^t \mathbf{I} - \mathbf{H}^t)^{-1} \quad (48)$$

to improve the performance of the NR algorithm (Marquardt, 1963) This results in a step intermediate between a NR step ($\kappa = 0$) and a method of steepest ascent step (κ large). Again, κ can be chosen to maximise the increase in $\log \mathcal{L}$, though for large values of κ the step size is small, so that there is no need to include a search step in the iteration (Powell 1970)

Often expected values of the second derivatives of $\log \mathcal{L}$ are easier to calculate than the observed values. Replacing $-\mathbf{H}$ by the information matrix

$$\mathbf{I}(\theta) = \{E[\{\partial^2 \log \mathcal{L} / \partial \theta_i \partial \theta_j\}]\}$$

results in Fisher's Method of Scoring (MSC). It can be extended or modified in the same way as the NR algorithm (Harville, 1977). Jennrich and Sampson (1976) and Jennrich and Schluchter (1986) compared NR and MSC, showing that the MSC was generally more robust against a poor choice of starting values than the NR, though tending to require more iterations. They thus recommended a scheme using the MSC initially and switching to NR after a few rounds of iteration when the increase in $\log \mathcal{L}$ between steps was less than 1.

Using first derivatives only

Other methods, so-called variable-metric or Quasi-Newton procedures, essentially use the same strategies, but replace \mathbf{B} by an approximation of the Hessian matrix. Often starting from the identity matrix, this is updated with each round of iteration, requiring only first derivatives of the likelihood function, and converges to the Hessian for sufficient number of iterations. A detailed review of these methods is given by Dennis and Moré (1977).

An interesting variation has recently been presented by Johnson and Thompson (1995). Noting that the observed and expected information were of opposite sign and differed only by a term involving the second derivatives of $\mathbf{y}'\mathbf{P}\mathbf{y}$ (see (5) and (45)), they suggested to use the average of observed and expected information (AI) to approximate the Hessian matrix. Since it requires only the second derivatives of $\mathbf{y}'\mathbf{P}\mathbf{y}$ to be evaluated, each iterate is computationally considerably less demanding than a 'full' NR or MSC step, and the same modifications as described above for the NR (see (47) and (48)) can be applied. Initial comparisons of the rate of convergence and computer time required showed the AI algorithm to be highly advantageous over both derivative-free and EM-type procedures (Johnson and Thompson 1995).

Constraining parameters

All the Newton-type algorithms described above perform an unconstrained optimisation. Estimating (co)variance components, however, we require variances be non-negative, correlations to be in the range from -1 to 1 and, for more than 2 traits, to be consistent with each other, or, more generally, estimated covariance matrices need to be (semi-) positive definite. As shown by Hill and Thompson (1978), the probability of obtaining parameter estimates out of bounds depends on the magnitude of the correlations (population values) and increases rapidly with the number of traits considered, in particular for genetic covariance matrices.

For univariate analyses, a common approach has been to set negative estimates of variance components to zero and continue iterating. Partial sweeping of \mathbf{B} to handle boundary constraints, monitoring and restraining the size of pivots relative to the corresponding (original) diagonal elements has been recommended (Jennrich and Sampson 1976, Jennrich and Schluchter 1986). Harville (1977; section 6.3) distinguished between three types of techniques to modify unconstrained optimisation procedures to accommodate constraints on the parameter space. Firstly, penalty techniques operate on a function which is close to $\log \mathcal{L}$ except at the boundaries where it assumes large negative values which effectively serve as a barrier, deflecting a further search in that direction. Secondly, gradient projection techniques are suitable for linear inequality constraints. Thirdly, it may be feasible to transform the parameters to be estimated to that maximisation on the new scale is unconstrained.

Box (1965) demonstrated for several examples that the computational effort to solve constrained problems can be reduced markedly by eliminating constraints so that one of the more powerful unconstrained methods, preferably with quadratic convergence, can be employed. For univariate analysis, an obvious way to eliminate non-negativity

constraints is to maximise $\log \mathcal{L}$ with respect to standard deviations and to square these on convergence (Harville, 1977). Alternatively, we could estimate logarithmic values of variance components instead of the variances. This seems preferable to taking square roots where on backtransforming, a largish negative estimate might become a substantial positive estimate of the corresponding variance. Harville (1977) cautioned though that such transformations may result in the introduction of additional stationary points on the likelihood surface, and thus should be used only in conjunction with optimisation techniques ensuring an increase in $\log \mathcal{L}$ in each iteration.

Other motivation for the use of transformations has been provided by the scope to reduce computational effort or to improve convergence by making the shape of the likelihood function on the new scale more quadratic. For multivariate analyses with one random effect and equal design matrices, for instance, a canonical transformation allows estimation to be broken down into a series of corresponding univariate analyses (Meyer, 1985); see Jensen and Mao (1988) for a review. Harville and Callanan (1990) considered different forms of the likelihood for both NR and MSC and demonstrated how they affected convergence behaviour. In particular, a ‘linearisation’ was found to reduce the number of iterates required to reach convergence considerably. Thompson and Meyer (1986) showed how a reparameterisation aimed at making variables less correlated could speed up an Expectation-Maximisation algorithm dramatically.

For univariate analyses of repeated measures data with several random effects, Lindstrom and Bates (1988) suggested to maximise $\log \mathcal{L}$ with respect to the non-zero elements of the Cholesky decomposition of the covariance matrix of random effects in order to remove constraints on the parameter space and to improve stability of the NR algorithm. In addition, they chose to estimate the error variance directly, operating on the profile likelihood of the remaining parameters. For several examples, the authors found consistent convergence of the NR algorithm when implemented this way, even for an overparameterised model. Recently, Groeneveld (1994) examined the effect of this reparameterisation for large-scale multivariate analyses using derivative-free REML, reporting substantial improvements in speed of convergence for both direct search (downhill Simplex) and Quasi-Newton algorithms.

IMPLEMENTATION

Reparameterisation

For our analysis, parameters to be estimated are the non-zero elements of the lower triangle of the two covariance matrices \mathbf{E} and \mathbf{T} , with \mathbf{T} potentially consisting of independent diagonal blocks, depending on the random effects fitted. Let

$$\mathbf{U} = \text{Diag}\{\mathbf{T}; \mathbf{E}\} = \sum_{r=1}^K \mathbf{U}_r \quad (49)$$

The Cholesky decomposition of \mathbf{U} has the same structure

$$\mathbf{L}_U = \sum_{r=1}^K \mathbf{L}_{U_r} \quad (50)$$

Estimating the non-zero elements of matrices \mathbf{L}_{U_r} then ensures positive definite matrices \mathbf{U}_r on transforming back to the original scale (Lindstrom and Bates, 1988). However, for the \mathbf{U}_r representing covariance matrices, the i -th diagonal element of \mathbf{L}_{U_r} can be interpreted as the conditional standard deviation of trait i (for random factor r) given traits 1 to $i-1$. Conceptually, this cannot be less than zero. Hence, it is suggested to apply a secondary transformation, estimating the logarithmic values of these diagonal elements and thus, as discussed above for univariate analyses of variance components, effectively forcing them to be greater than zero.

Let \mathbf{v} denote the vector of parameters on the new scale. In order to maximise $\log \mathcal{L}$ with respect to the elements of \mathbf{v} , we need to transform its derivatives accordingly. Lindstrom and Bates (1988) describe briefly how to obtain the gradient vector and Hessian matrix for a Cholesky matrix \mathbf{L}_{U_r} from those for the matrix \mathbf{U}_r (see also corrections, Lindstrom and Bates (1994)).

For the i -th element of \mathbf{v} ,

$$\frac{\partial \log \mathcal{L}}{\partial v_i} = \sum_{k=1}^p \frac{\partial \theta_k}{\partial v_i} \frac{\partial \log \mathcal{L}}{\partial \theta_k} \quad (51)$$

More generally, for a one-to-one transformation (Zacks, 1971)

$$\left\{ \frac{\partial \log \mathcal{L}}{\partial v_i} \right\} = \mathbf{J}' \left\{ \frac{\partial \log \mathcal{L}}{\partial \theta_i} \right\} \quad (52)$$

where \mathbf{J} with elements $\partial \theta_i / \partial v_j$ is the Jacobian of θ with respect to v .

Similarly,

$$\frac{\partial^2 \log \mathcal{L}}{\partial v_i \partial v_j} = \sum_{k=1}^p \frac{\partial^2 \theta_k}{\partial v_i \partial v_j} \frac{\partial \log \mathcal{L}}{\partial \theta_k} + \sum_{k=1}^p \sum_{m=1}^p \frac{\partial \theta_k}{\partial v_i} \frac{\partial \theta_m}{\partial v_j} \frac{\partial^2 \log \mathcal{L}}{\partial \theta_k \partial \theta_m} \quad (53)$$

with the first part of (53) equal to the i -th element of $(\partial \mathbf{J}' / \partial v_j) \{ \partial \log \mathcal{L} / \partial \theta_k \}$ and the second part equal to ij -th element of $\mathbf{J}' \{ \partial^2 \log \mathcal{L} / \partial \theta_i \partial \theta_j \} \mathbf{J}$.

Consider one covariance matrix \mathbf{U}_r at a time, dropping the subscript r for convenience, and let u_{st} and l_{wx} denote the elements of \mathbf{U} and \mathbf{L}_U , respectively. From $\mathbf{U} = \mathbf{L}\mathbf{L}'$, it follows that

$$u_{st} = \sum_{k=1}^{\min(s,t)} l_{sk} l_{tk} \quad (54)$$

where $\min(s, t)$ is the smaller value of s and t . Hence, the ij -th element of \mathbf{J} for $\theta_i = u_{st}$ and $v_j = l_{wx}$ is

$$\frac{\partial u_{st}}{\partial l_{wx}} = \sum_{k=1}^{\min(s,t)} \left(\frac{\partial l_{sk}}{\partial l_{wx}} l_{tk} + \frac{\partial l_{tk}}{\partial l_{wx}} l_{sk} \right) \quad (55)$$

For $w \neq x$ and $s, t \geq x$, this is non-zero only if at least one of s and t is equal to w . Allowing for the log transformation of the diagonal elements (and using that $\partial l_{mm} / \partial \log(l_{mm}) = l_{mm}$ for log values to the base e), this gives 4 different cases to consider :

$$\begin{aligned} \partial u_{wt} / \partial l_{wx} &= l_{tx} \\ \partial u_{ww} / \partial l_{wx} &= 2l_{wx} \\ \partial u_{wt} / \partial \log(l_{ww}) &= l_{tw} l_{ww} \\ \partial u_{ww} / \partial \log(l_{ww}) &= 2l_{ww}^2 \end{aligned}$$

For example, for $q = 3$ traits and six elements in θ ($u_{11}, u_{12}, u_{13}, u_{22}, u_{23}, u_{33}$) and v ($\log(l_{11}), l_{21}, l_{31}, \log(l_{22}), l_{32}, \log(l_{33})$)

$$\mathbf{J} = \begin{bmatrix} 2l_{11}^2 & 0 & 0 & 0 & 0 & 0 \\ l_{21}l_{11} & l_{11} & 0 & 0 & 0 & 0 \\ l_{31}l_{11} & 0 & l_{11} & 0 & 0 & 0 \\ 0 & 2l_{21} & 0 & 2l_{22}^2 & 0 & 0 \\ 0 & l_{31} & l_{21} & l_{32}l_{22} & l_{22} & 0 \\ 0 & 0 & 2l_{31} & 0 & 2l_{32} & 2l_{33}^2 \end{bmatrix}$$

Similarly, the ij -th element of $\{ \partial^2 \theta_k / \partial v_i \partial v_j \}$ (see (53)) for $\theta_k = u_{st}$, $v_i = l_{wx}$ and $v_j = l_{yz}$ is

$$\frac{\partial^2 u_{st}}{\partial l_{wx} \partial l_{yz}} = \sum_{k=1}^{\min(s,t)} \left(\frac{\partial l_{sk}}{\partial l_{wx}} \frac{\partial l_{tk}}{\partial l_{yz}} + \frac{\partial l_{tk}}{\partial l_{wx}} \frac{\partial l_{sk}}{\partial l_{yz}} \right) \quad (56)$$

Allowing for the additional adjustments due to the log transformation of diagonals, (56) is non-zero in 5 cases (for $w \neq t \neq x$ and $x, t \leq w$) :

$$\partial^2 u_{wt} / (\partial l_{wx} \partial l_{tx}) = 1$$

$$\begin{aligned}
\partial^2 u_{ww} / (\partial l_{wx})^2 &= 2 \\
\partial^2 u_{wt} / (\partial \log(l_{ww}) \partial l_{tw}) &= l_{ww} \\
\partial^2 u_{wt} / (\partial \log(l_{ww}))^2 &= l_{tw} l_{ww} \\
\partial^2 u_{ww} / (\partial \log(l_{ww}))^2 &= 4l_{ww}^2
\end{aligned}$$

For the above example, this gives the first two derivatives of \mathbf{J}

$$\frac{\partial \mathbf{J}}{\partial \log(l_{11})} = \begin{bmatrix} 4l_{11}^2 & 0 & 0 & 0 & 0 & 0 \\ l_{21}l_{11} & l_{11} & 0 & 0 & 0 & 0 \\ l_{31}l_{11} & 0 & l_{11} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \quad \text{and} \quad \frac{\partial \mathbf{J}}{\partial l_{21}} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ l_{11} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

In some cases, a covariance component cannot be estimated, for instance the error covariance between two traits measured on different sets of animals. On the variance component scale, this parameter is usually set to zero and simply not estimated. On the reparameterised (Cholesky) scale, however, the corresponding new parameter may be non-zero. This can be accommodated by, again, not estimating this parameter but calculating its new value from the estimates of the other parameters, similar to the way a correlation is fixed to a certain value by only estimating the respective variances and then calculating the new covariance ‘‘estimate’’ from them.

For example, consider three traits with the covariance between traits 2 and 3, u_{23} , not estimable. Setting $u_{23} = 0$ gives a non-zero value on the reparameterised scale of $l_{32} = -l_{21}l_{31}/l_{22}$. Only the other 5 parameters ($l_{11}, l_{21}, l_{31}, l_{22}, l_{33}$) are then estimated (ignoring the log transformation of diagonals here for simplicity) while an ‘‘estimate’’ of l_{32} is calculated from those of l_{21} , l_{31} and l_{33} according to the relationship above. On transforming back to the original scale, this ensures that the covariance between traits 2 and 3 remains fixed at zero.

Sparse Matrix Storage

Calculation of $\log \mathcal{L}$ for use in derivative-free REML estimation under an animal model has been made feasible for practically sized data sets through the use of sparse matrix storage techniques. These adapt readily to include the calculation of derivatives of \mathbf{L} . One possibility is the use of so-called linked lists; see, for instance, Tier and Smith (1989). George and Liu (1981) describe several other strategies, using a ‘compressed’ storage scheme when applying a Cholesky decomposition to a large symmetric, positive definite, sparse matrix.

Elements of the matrices of derivatives of \mathbf{L} are subsets of elements of \mathbf{L} , i.e. exist only for non-zero elements of \mathbf{L} . Thus the same system of pointers can be used for \mathbf{L} and all its derivatives, reducing overhead for storage and calculation of addresses of individual elements (though at the expense of reserving space for zero derivatives corresponding to non-zero l_{ij}). Moreover, schemes aimed at reducing the ‘fill-in’ during the factorisation of \mathbf{M} , should also reduce computational requirements for determining derivatives.

Matrix storage required in evaluating derivatives of $\log \mathcal{L}$ can be considerable : for p parameters to be estimated, there are p first and $p(p+1)/2$ second derivatives, i.e. up to $1 + p(p+3)/2$ times as much space as evaluation for calculating $\log \mathcal{L}$ only can be required. Even for analyses with one random factor (animals) only, this becomes prohibitive very quickly, amounting to a factor of 28 for $q = 2$ traits and $p = 6$ parameters, and 91 for $q = 3$ and $p = 12$. However, while matrices $\partial \mathbf{L} / \partial \theta_i$ are needed to evaluate second derivatives, matrices $\partial^2 \mathbf{L} / \partial \theta_i \partial \theta_j$ are not required after $\partial^2 \log |\mathbf{C} / \partial \theta_i \partial \theta_j$ and $\partial^2 \mathbf{y}' \mathbf{P} \mathbf{y} / \partial \theta_i \partial \theta_j$ have been calculated from their diagonal elements. Hence, while it is most efficient to evaluate all derivatives of each l_{ij} simultaneously, second derivatives can be determined one at a time after \mathbf{L} and its first derivatives have been determined. This can be done setting up and processing each $\partial^2 \mathbf{M} / \partial \theta_i \partial \theta_j$ individually thus reducing memory required dramatically.

Software

Extended NR and MSC algorithms were implemented for the 10 animal models accommodated by DFREML (Meyer, 1992), parameterising to elements of the Cholesky decomposition of the covariance matrices (and logarithmic values

of their diagonals), as described above, to remove constraints on the parameter space. Prior to estimation, the ordering of rows and columns 1 to $M - 1$ in \mathbf{M} was determined using the minimum degree re-ordering performed by George and Liu's (1981) subroutine GENQMD, and their subroutine SBMFCT was used to establish the symbolic factorisation of \mathbf{M} (all M rows and columns) and the associated compressed storage pointers, allocating space for all non-zero elements of \mathbf{L} . In addition, the use of the average information matrix was implemented. However, this was done merely for the comparison of convergence rate without making use of the fact that only the derivatives of $\mathbf{y}'\mathbf{P}\mathbf{y}$ were required.

For each iterate, the optimal step size or scaling factor (see (47) and (48)) was determined carrying out a one-dimensional, derivative-free search. This was done using a quadratic approximation of the likelihood surface, allowing for up to 5 approximation steps per iterate. Other techniques, such as a simple step-halving procedure, would be suitable alternatives.

Both procedures described by Smith (1995) to carry out the automatic differentiation of the Cholesky factor of a matrix were implemented. Forward differentiation was set up to evaluate \mathbf{L} and all its first and second derivatives to be as efficient as possible, i.e., holding all matrices of derivatives in core and evaluating them simultaneously. In addition, it was set up to reduce memory requirements, i.e. calculating the Cholesky factor and its first derivatives together and subsequently evaluating second derivatives individually. Backward differentiation, was implemented storing all first derivatives of \mathbf{M} in core but setting up and processing one second derivative of \mathbf{M} at a time.

EXAMPLES

To illustrate calculations, consider the test data for a bivariate analysis given by Meyer (1991). Fitting a simple animal model, there are 6 parameters. Table III summarises intermediate results for the likelihood and its derivatives for the starting values used by Meyer (1991), and gives estimates from the first round of iteration for simple or modified NR or MSC algorithms. Without reparameterisation, the (unmodified) NR algorithm produced estimates out of bounds of the parameter space, while the MSC performed quite well for this first iterate. Continuing to use expected values of second derivatives though, estimates failed to converge.

Figure 1 shows the corresponding change in $\log \mathcal{L}$ over rounds of iteration. For this small example, with a starting value for the additive genetic covariance (σ_{A12}) very different from the eventual estimate, a NR or MSC algorithm optimising the step size (see equation (47)) failed to locate a suitable step size (which increased $\log \mathcal{L}$) in the first iterate. Essentially, all algorithms had reached about the same point on the likelihood surface by the fifth iterate, with very little changes in $\log \mathcal{L}$ in subsequent rounds. Convergence was considered achieved when the norm of the gradient vector was less than 10^{-4} . This was a rather strict criterion, changes in estimates and likelihood values between iterates were usually very small before it was met. Using Marquardt's (1963) modification (see (48)), 6 iterates plus 25 likelihood evaluations were required to reach convergence using the observed information compared to 8 iterates and 34 likelihood evaluations for the average information while the MSC (expected information) failed in this case. Optimising the step size (see (47)), 7+40, 10+62 and 10+57 iterates + likelihood evaluations were required using the observed, expected and average information, respectively.

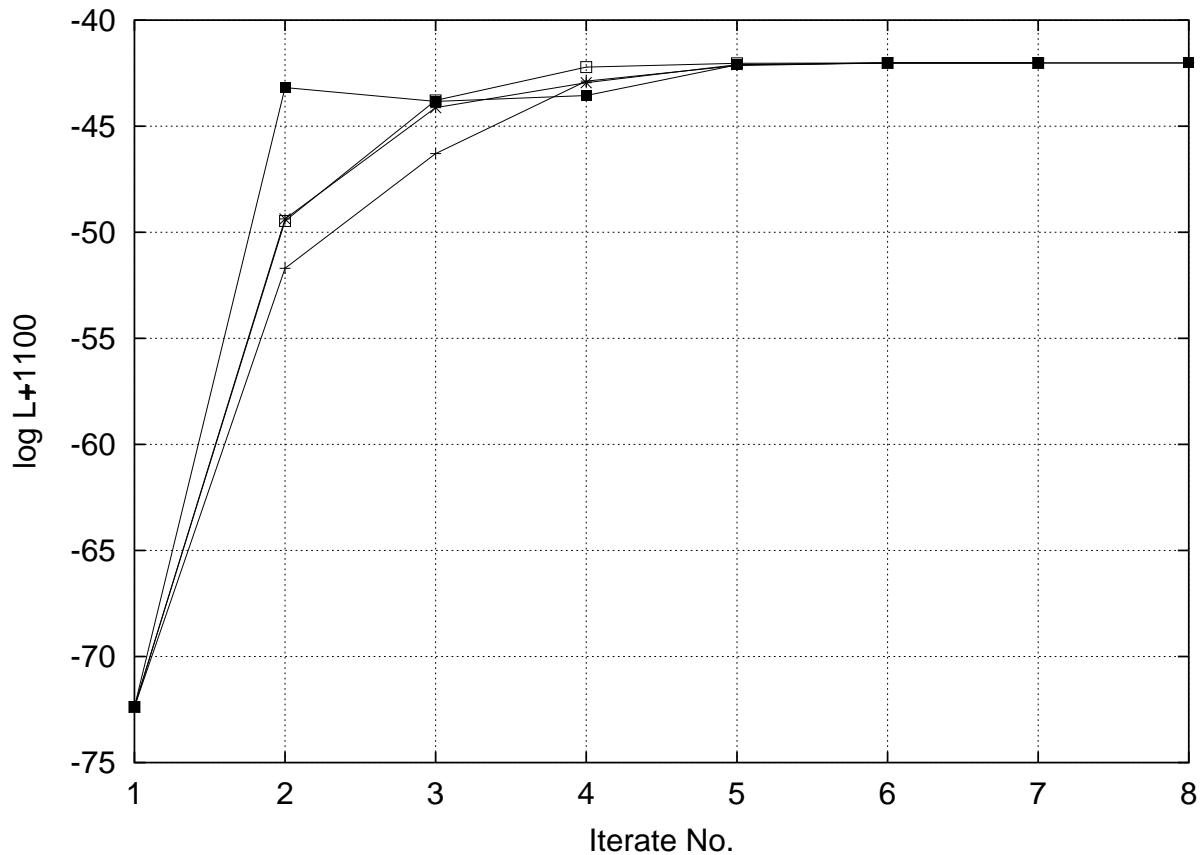
As illustrated in Figure 2, use of the 'average information' yielded a very similar convergence pattern to that of the NR algorithm. In comparison, using an EM algorithm for this example, 80 rounds of iteration were required before the change in $\log \mathcal{L}$ between iterates was less than 10^{-4} and 142 iterates were needed before the average changes in estimates was less than 0.01%.

Table IV gives characteristics of the data structure and model of analysis for applied examples of multivariate analyses of beef cattle data. The first is a bivariate analysis fitting an animal model with maternal permanent environmental effects as an additional random effect, i.e. estimating 9 covariance components. The second shows the analysis of three weight traits in Zebu Cross cattle (analysed previously; see Meyer (1994a)) under three models of analysis, estimating up to 24 parameters.

For each data set and model, computational requirements to obtain derivatives of the likelihood were determined using forward and backward differentiation as described by Smith (1995). If the memory available allowed, forward differentiation was carried out for all derivatives simultaneously and considering one matrix $\partial^2\mathbf{M}/\partial\theta_i\partial\theta_j$ at a time. Table IV gives computing times in minutes for calculations carried out on a DEC Alpha Chip (DIGITAL) machine running under OSF/1 (rated at about 200 Mflops). Clearly, the backward differentiation is most competitive, with the time required to calculate 24 first and 300 second derivatives being 'only' about 120 times that to obtain $\log \mathcal{L}$ only.

Starting values used were usually 'good', using estimates of variance components from corresponding univariate

Figure 1 : Change in log likelihood (L) over iterates for numerical example^a



^a◇ : Newton-Raphson algorithm, original scale, unmodified; △ : as ◇, but using Method of Scoring until change in log L is less than 1; □ : Newton-Raphson algorithm with reparameterisation and modifying diagonals of the Hessian matrix; × : as □, but using Method of Scoring until change in log L is less than 1

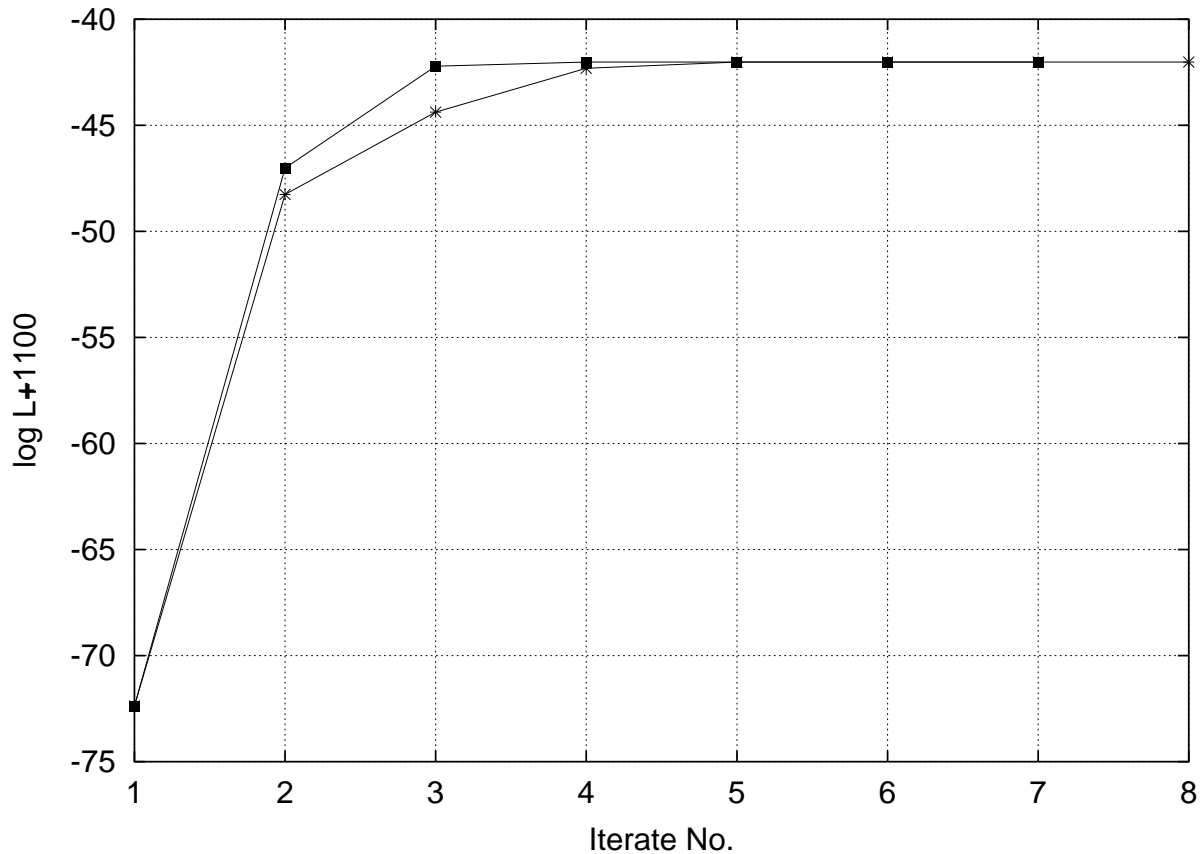
analyses throughout and deriving initial guesses for covariance components from these and literature values for the correlations concerned. A maximum of 20 iterates was carried out, applying a very stringent convergence criterion of a change in $\log \mathcal{L}$ less than 10^{-6} between iterates or a value for the norm of the gradient vector of less than 10^{-4} as above.

Numbers of iterates and additional likelihood evaluations required for each algorithm given in Table IV show little and inconsistent differences between them. On the whole, starting with a MSC algorithm and switching to NR when the change in $\log \mathcal{L}$ became small and applying Marquardt's (1963) modification (see (48)) tended to be more robust (i.e. achieve convergence when other algorithm(s) failed) for starting values not too close to the eventual estimates. Conversely, they tended to be slower to converge than a NR optimising step size (see (47)) for starting values very close to the estimates. However, once the derivatives of $\log \mathcal{L}$ have been evaluated, it is computationally relatively inexpensive (requiring only simple likelihood evaluations) to compare and switch between algorithms, i.e. it should be feasible to select the best procedure to be used for each analysis individually.

Comparisons with an EM algorithms were not carried out for these examples. However, Misztal (1994) claimed that each sparse matrix inversion required for an EM step took about three times as long as one likelihood evaluation. This would mean that each iterate using second derivatives for the three-trait analysis estimating 24 highly correlated (co)variance components would require about the same time as 40 EM iterates, or that the second derivative algorithm would be advantageous if the EM algorithm required more than 462 iterates to converge.

DISCUSSION

Figure 2 : Change in log likelihood (L) over iterates for numerical example using ‘average information’ REML^a



^a \triangle : “Newton-Raphson” algorithm, original scale, unmodified; \square : “Newton-Raphson” algorithm with reparameterisation and modifying diagonals of the Hessian matrix

For univariate analyses, Meyer (1994b) found no advantage of using Newton-type algorithms over derivative-free REML. However, comparing total CPU time per analysis, using derivatives appears to be highly advantageous over a derivative-free algorithm, for multivariate analyses, the more so the larger the number of parameters to be estimated. Furthermore, for analyses involving larger numbers of parameters (18 or 24), the derivative-free algorithm converged several times to a local maximum, a problem observed previously by Groeneveld and Kovac (1990), while the Newton type algorithm appeared not to be affected.

Modifications of the Newton-Raphson algorithm, combined with a local search for the optimum step size, improved its convergence rate. This was achieved primarily by safe-guarding against steps in the ‘wrong’ direction in early iterates, thus making the search for the maximum of the likelihood function more robust against bad starting values. With likelihood evaluations requiring only a small fraction of the time required per NR iterate, this generally resulted in reduction in the total CPU time required per analysis. Similarly, a reparameterisation removed constraints on the parameters, and thus reduced the incidence of failure to converge because estimates were out of the parameter space. However, for cases where maximisation on the original scale was successful, this tended to increase the number of iterates required.

Recently, the rediscovery of an efficient algorithm to invert a large sparse matrix due to Takahashi *et al.* (1973) has made the use of algorithms which require the direct inverse of the coefficient matrix in the mixed model equations feasible for large animal model analyses. Hence we now have a range of REML algorithms of increasing complexity available. These range from derivative-free procedures to first derivative methods - with or without the approximation of second derivatives, either by finite differences or consecutive updates - to algorithms for which second derivatives of the likelihood - observed, expected or their average - are calculated. Each has its particular computational requirements, in terms of CPU time and memory required, and convergence behaviour. There is no globally ‘best’ method,

the choice in a particular case is determined by the resources available, model to be fitted and size of the data set to be analysed.

On the whole, the more parameters are to be estimated and the stronger sampling correlations between parameters are (e.g. for models including direct and maternal effects and direct-maternal covariances), the more advantageous second derivative methods tend to become.

CONCLUSIONS

Evaluation of derivatives of the likelihood for animal models without the need to invert large matrices is feasible. This is achieved through a straight extension of the methodology applied in calculating the likelihood only. Smith's (1995) automatic differentiation procedure adds a valuable tool to the numerical procedures available.

A simple reparameterisation transforms the constrained maximisation problem posed in the estimation of variance components to an unconstrained one. This allows the use of (extended) Newton-Raphson algorithm to locate the maximum of the likelihood function. It is equally useful for Quasi-Newton algorithms approximating second derivatives.

Experience so far has shown second derivative algorithms to be highly advantageous over derivative-free procedures for multiparameter problems, both in terms of computing time required and of robustness against convergence to local maxima. Savings in computing time, however, are obtained at the expense of extra memory required.

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Table I : Pseudo-code for automatic “forward differentiation” of a matrix \mathbf{M}^a given by Smith (1995).

Step	Cholesky factor	1 st derivatives	2 nd derivatives
1	$L_{ij} := M_{ij}$	$L'_{(r)j} := \partial M_{ij} / \partial \theta_r$	$L''_{(rs)ij} := \partial^2 M_{ij} / \partial \theta_r \partial \theta_s$
2			
a	Pivot $k = 1, \dots, N$	$L'_{(r)kk} := 0.5 L'_{(r)kk} / L_{kk}$	$L''_{(rs)kk} := [0.5 L''_{(rs)kk} - L'_{(r)kk} L'_{(s)kk}] / L_{kk}$
b	Lead column $j = k + 1, \dots, N$	$L'_{(r)jk} := [L'_{(r)jk} - L_{jk} L'_{(r)kk}] / L_{kk}$	$L''_{(rs)jk} := [L'_{(rs)jk} - L_{jk} L'_{(rs)kk} - L'_{(r)jk} L'_{(s)kk} - L'_{(s)jk} L'_{(r)kk}] / L_{kk}$
c	Row operations $j = k + 1, \dots, N$ $i = j, \dots, N$	$L_{ij} := L_{ij} - L_{ik} L_{jk}$ $L'_{(r)j} := L'_{(r)j} - L'_{(r)ik} L_{jk} - L_{ik} L'_{(r)jk}$	$L''_{(rs)ij} := L''_{(rs)ij} - L''_{(rs)ik} L_{jk} - L_{ik} L''_{(rs)jk} - L'_{(r)jk} L'_{(s)ik} - L'_{(s)jk} L'_{(r)ik}$

^aassumed to be positive definite so that all $L_{kk} > 0$

Table II : Pseudo-code for automatic “backward differentiation” and calculation of first derivatives of a matrix \mathbf{M}^a , given by Smith (1995).

Step		
1	Initialise ^b $i \geq j = 1, \dots, N$	$W_{ij} := \partial f(\mathbf{L}) / \partial L_{ij}$
2	a Row operations $j = k + 1, \dots, N$ $i = j, \dots, N$	$W_{ik} := W_{ik} - W_{ij}L_{jk}$ $W_{jk} := W_{jk} - W_{ij}L_{ik}$
	b Lead column $j = k + 1, \dots, N$	$W_{jk} := W_{jk} / L_{kk}$ $W_{kk} := W_{kk} - L_{jk}W_{jk}$
	c Pivot $k = N, \dots, 1$	$W_{kk} := 0.5W_{kk} / L_{kk}$
3	1 st derivatives	$\partial f(\mathbf{L}) / \partial \theta_r = \sum_{i=1}^N \sum_{j=1}^i W_{ij} \partial M_{ij} / \partial \theta_r$

^aassumed to be positive definite so that all $L_{kk} > 0$

^bAssume elements of the Cholesky factor, L_{ij} , have already been calculated

Table III : First and second derivatives of the log likelihood for the small numerical example (see Meyer (1991)), and estimates from the first round of iteration using Newton-Raphson (NR) and Method of Scoring (MSC) algorithms.

	Parameter θ_i^a						$\log \mathcal{L}^b$	
	σ_{A1}^2	σ_{A12}	σ_{A2}^2	σ_{E1}^2	σ_{E12}	σ_{E2}^2	+1100	
Starting value	4.700	4.000	8.300	2.500	3.000	12.900	-72.3761	
<i>Derivatives of the likelihood</i>								
$\partial \log \mathbf{G} / \partial \theta_i^c$	118.674	-114.385	67.201	0	0	0		
$\partial \log \mathbf{R} / \partial \theta_i^c$	0	0	0	157.574	-73.290	30.538		
$\partial \log \mathbf{C} / \partial \theta_i^c$	-76.308	87.831	-53.876	-78.915	27.516	-8.432		
$\partial \mathbf{y}' \mathbf{P} \mathbf{y} / \partial \theta_i^c$	-67.788	62.125	-22.640	-115.020	92.138	-32.634		
$\partial \log \mathcal{L} / \partial \theta_i^d$	12.711	-17.785	4.657	18.181	-23.182	5.264		
$\partial^2 \log \mathcal{L} / \partial \theta_i \partial \theta_i^e$	-9.3916	-10.9273	-1.3917	-24.4056	-19.0881	-1.7857		
$E[\partial^2 \log \mathcal{L} / \partial \theta_i \partial \theta_i]^f$	3.6515	3.2808	0.4420	12.2072	8.6807	0.9244		
$\partial^2 \log \mathcal{L} / \partial \theta_i \partial \theta_j^g$ $j = 1$		-2.4029	0.4066	5.4955	-3.2745	0.4917		
2	8.6021		-0.8456	-3.2745	4.1865	-0.9660		
3	-1.9306	3.3691		0.4917	-0.9660	0.4755		
4	-10.1028	7.9410	-1.5050		-6.9790	1.0028		
5	7.9410	-9.1877	2.4708	17.6039		-1.9240		
6	-1.5050	2.4708	-0.9674	-3.0447	4.7617			
<i>Estimates on original scale</i>								
NR $\tau^h=0$	$\hat{\theta}_i$	1.374	-2.155	0.347	2.936	2.811	13.195	-51.6973
MSC $\tau=0$	$\hat{\theta}_i$	4.214	-1.307	9.225	2.701	2.828	12.253	-43.1769
<i>Estimates using reparameterisation</i>								
v_i^i		0.5098	1.3884	1.0581	0.2945	0.8353	1.2788	
$\partial \log \mathcal{L} / \partial v_i$		70.477	-15.943	6.173	65.535	-52.890	66.268	
NR $\tau=0$	\hat{v}_i	0.3207	1.0759	0.7532	0.5717	0.2618	1.3231	
	$\hat{\theta}_i$	3.057	2.285	4.510	3.206	0.983	14.101	-53.5470
NR $\tau=0.538$	\hat{v}_i	0.7501	1.2420	0.7988	0.2087	0.4360	1.3395	
	$\hat{\theta}_i$	6.025	2.761	4.941	1.708	1.664	14.569	-49.3741
MSC $\tau=0$	\hat{v}_i	0.8006	0.9098	0.9563	0.8727	-0.3909	1.5743	
	$\hat{\theta}_i$	5.786	2.367	6.770	5.881	-1.887	23.302	-84.8687
MSC $\tau=10.245$	\hat{v}_i	0.7316	1.0785	1.1701	0.4463	0.6970	1.2972	
	$\hat{\theta}_i$	5.483	3.475	10.383	2.927	2.550	13.389	-49.4692
<i>Converged estimates</i>								
	$\hat{\theta}_i$	4.374	0.149	7.914	2.617	2.069	13.090	-42.0163
	$s.e.(\hat{\theta}_i)^j$	1.026	1.292	3.001	0.567	0.809	2.073	

^a σ_{Aij} : additive genetic covariances, σ_{Eij} : residual covariances.

^blog likelihood; values given differ from those given by Meyer (1991) by a constant of 3.466 due to absorption of single-link parents without records ('pruning').

^cComponents of first derivatives of $\log \mathcal{L}$; see text for definition.

^dFirst derivative of $\log \mathcal{L}$ with respect to θ_i

^eSecond derivative of $\log \mathcal{L}$ with respect to θ_i

^fExpected value of second derivative of $\log \mathcal{L}$ with respect to θ_i

^gSecond derivatives of $\log \mathcal{L}$ with respect to θ_i and θ_j : observed values below, expected values above diagonal

^hModification factor for diagonals of matrix of second derivatives; see (48) in text

ⁱParameter on transformed scale

^jAsymptotic lower bound sampling error, derived from inverse of observed information matrix

Table IV : Characteristics of the data structure, model of analysis and convergence for analyses of beef data sets using different algorithms^a and methods to calculate derivatives of the likelihood.

Traits ^b		CB+HH	WW+YW+FW		
Breed		Hereford	Zebu Crosses		
Model ^c		2	1	2	5
<i>Characteristics of the analysis</i>					
No. parameters		9	12	18	24
No. 2 nd derivatives		45	78	171	300
No. records		2664	7443	7443	7443
No. animals		2369	3648	3648	3648
No. of rows in M		6193	10,231	14,275	25,990
No. of elements in L		258,764	391,288	533,066	1,199,206
<i>Time [secs] per evaluation</i>					
log \mathcal{L} only		6.5	6.8	8.4	41.7
log \mathcal{L} + derivatives ^d	A	371	-	-	-
	B	531	846	2134	21,215
	C	216	364	731	4,797
<i>No. of iterates + likelihood evaluations</i>					
NR	0 ^e	5+0	-	-	-
	S	6+48	8+48	(9+64)	11+66
	T	(20+135)	9+17	16+33	13+21
MSC	0	7+0	-	-	-
	S	7+36	-	-	-
	T	8+20	-	-	-
MIX	S	5+29	fail	12+83	-
	T	6+18	11+18	18+26	-
DF		0+699	0+1236	0+4751	
<i>Time [mins] per analysis^f</i>					
NR	0	18	-	-	-
	S	27	54	(119)	925
	T	(87)	57	200	1054
MSC	0	25	-	-	-
	S	29	-	-	-
	T	31	-	-	-
MIX	S	21	fail	158	-
	T	24	69	223	-
DF		76	140	665	

^aNR : Newton-Raphson, MSC : Method of Scoring, MIX : Starting as MSC, switching to NR when change in log likelihood between iterates drops below 1.0, and DF : derivative-free algorithm

^bCB : Cannon bone length, HH : hip height, WW : weaning weight, YW : yearling weight, FW : final weight

^c1 : simple animal model, 2 : animal model fitting dams' permanent environmental effect, and 5 : animal model fitting both genetic and permanent environmental effects

^dA : Forward differentiation, processing all derivatives simultaneously; B : Forward differentiation, processing second derivatives one at a time; C : Backward differentiation

^e0 : No reparameterisation, unmodified; S : reparameterised scale, optimising step size, see (47) in text; T : reparameterised scale, modifying diagonals of matrix of second derivatives, see (48) in text; 1 : single step analysis, 2 : two-step analysis, maximising with respect to covariances only initially

^fUsing backwards differentiation to obtain derivatives