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(where y is an observation vector, X is an design matrix of fixed constants having rank r, is an vector of unknown parameters, is an vector of unknown random errors having zero means) and .The Ordinary Least Square (OLS) solution of (1) is , a unique solution. In practice, not all linear models of the form in (1) are of full rank. When X is not of full rank, then is singular and the normal ...

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The matrix Handling of BLUE and BLUP in the mixed linear model
In previous chapters, we have considered random effects models for various crossed and nested designs with equal numbers in all cells and subclasses, and which are called balanced complete models. In this chapter, we present a unified treatment of balanced random effects models in terms of the so-called general linear model.

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