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Statistics 742 Theory of Linear and Mixed Models

(where y is an observation vector, X is an design matrix of fixed constants having rank r , β is an vector of unknown parameters, ϵ is an vector of unknown random errors having zero means) and β . The Ordinary Least Square (OLS) solution of (1) is $\hat{\beta}$, 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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