Ranks, constraints and correlations in multivariate regression stats545.1 Theory of linear models

Gunnar Stefansson

September 18, 2018

Gunnar Stefansson

Ranks, constraints and correlations in mu

September 18, 2018

Problem statement

Gunnar Stefansson

When $rank(\mathbf{X} < k$, the estimate $\hat{\beta}$ is not unique.

(日) (同) (日) (日) (日)

Э

Constraints

To specify $oldsymbol{eta}$ uniquely we can add constraints...

・ロト ・ 同ト ・ ヨト ・ ヨ

э

Ranks, constraints and correlations in multivariate regression

References ISBN: 0256117365 ISBN: 0471758345

Gunnar Stefansson

Ranks, constraints and correlations in mu September 18, 2018 3 / 3

・ロト ・聞ト ・ヨト ・ヨト

э