

# Ranks, constraints and correlations in multivariate regression

stats545.1 Theory of linear models

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September 18, 2018

# Problem statement

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

# Constraints

To specify  $\beta$  uniquely we can add constraints...

**References** ISBN: 0256117365

ISBN: 0471758345