ON THE UNIFIED THEORY OF LEAST SQUARES

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Abstract: This paper deals with the linear model $Ey = X\beta$, $\text{Cov}y = \sigma^2 V$ where deficiency of ranks is allowed for both X and V. It is investigated when artificially enlarging V to a matrix W may result in correct estimation and prediction formulae. This leads to condition on W and finally ends up in the Rao-Mitra approach of Unified Least Squares.

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