ON THE UNIFIED THEORY OF LEAST SQUARES

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Abstract: This paper deals with the linear model $Ey = X\beta$, Cov$y = \sigma^2V$ 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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