



Linear Models in Statistics

By Rencher, Alvin C.; Schaalje, G. Bruce

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Summary: Preface.1. Introduction.2. Matrix Algebra.3. Random Vectors and Matrices.4. Multivariate Normal Distribution.5. Distribution of Quadratic Forms in y .6. Simple Linear Regression.7. Multiple Regression: Estimation.8. Multiple Regression: tests of Hypotheses and Confidence Intervals.9. Multiple Regression: Model Validation and Diagnostics.10. Multiple Regression: random x 's.11. Multiple Regression: Bayesian Inference.12. Analysis-of-Variance Models.13. One-Way Analysis-of-Variance: balanced Case.14. Two-Way Analysis-of Variance: Balanced Case.15. Analysis-of-Variance: The Cell Means Model for Unbalanced Data.16. Analysis-of-Covariance.17. Linear Mixed Models.18. Additional Models.Appendix A. Answers and Hits to the Problems.References.Index.



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