A	block diagonalization 32, 93 Bloomfield–Watson efficiency 66
Abadir, Karim M. v added variable plot 22 adjoint matrix 87 admissibility 69 Albert's theorem 114 ANOVA 41 another parametrization 43 conditional mean and variance 42 estimability 52 in matrix terms 42	Bloomfield–Watson–Knott inequality 62 BLP BLP( $\mathbf{y}; \mathbf{x}$ ) 26, 32 BLP( $\mathbf{z}; \mathbf{A}'\mathbf{z}$ ) 33 BLP( $\mathbf{y}_n; \mathbf{y}_{(n-1)}$ ) 35 $\boldsymbol{\mu}_{\mathbf{y}} + \boldsymbol{\Sigma}_{\mathbf{y}x} \boldsymbol{\Sigma}_{\mathbf{x}x}^{-1} (\mathbf{x} - \boldsymbol{\mu}_{\mathbf{x}})$ 26 $\boldsymbol{\mu}_{\mathbf{y}} + \boldsymbol{\Sigma}_{\mathbf{y}x} \boldsymbol{\Sigma}_{\mathbf{x}x}^{-1} (\mathbf{x} - \boldsymbol{\mu}_{\mathbf{x}})$ 32 autocorrelation 35 BLUE $\tilde{\boldsymbol{\beta}}$ , representations 54
antieigenvalues 62, 65	$\tilde{\boldsymbol{\beta}}_2 = (\mathbf{X}_2' \dot{\mathbf{M}}_{1W} \mathbf{X}_2)^{-1} \mathbf{X}_2' \dot{\mathbf{M}}_{1W} \mathbf{y}  57$
approximating	$\tilde{\boldsymbol{\beta}}_2 = (\mathbf{X}_2' \dot{\mathbf{M}}_1 \mathbf{X}_2)^{-1} \mathbf{X}_2' \dot{\mathbf{M}}_1 \mathbf{y}  57$
the centered data matrix 79 AR(1)-structure <i>see</i> autocorrelation	$\tilde{\boldsymbol{\beta}}_i$ in the general case 57
autocorrelation	BLUE( $\mathbf{K}'\boldsymbol{\beta}$ ) 53
$\mathbf{V} = \{ \varrho^{ i-j } \}  34$	BLUE( $\mathbf{X}\boldsymbol{\beta}$ ) 52 definition 52
BLP 35	definition 52 fundamental equation 53
in linear model 36	
in prediction 71	$cov(X\tilde{\beta})$ as a shorted matrix 115
regression coefficients 36	$X\tilde{\beta}$ , general representations 53
testing 36	$X\beta$ , representations 54
D	equality of OLSE and BLUE, several conditions 58
В	restricted BLUE 41
Dalsadam, Oalsan Mania	without the $i$ th observation 47
Baksalary, Oskar Maria vi Banachiewicz–Schur form 93	BLUP
Bernoulli distribution 23	fundamental equation 70
Bernstein, Dennis S. vi	in mixed model 72
best linear predictor see BLP	of $y_*$ 18
best linear unbiased estimator see BLUE	of <b>y</b> 72
best linear unbiased predictor see BLUP, 69	of $\mathbf{y}_f$ 70
best predictor see BP	Pandora's Box 70
bias 31	representations for BLUP( $\mathbf{y}_f$ ) 70
binomial distribution 23	BP
Blanck, Alice vi	BP(y; x) 27

$BP(y; \mathbf{x})$ 31	consistency (when solving <b>X</b> )
$E(y \mid x)$ 31	of $\mathbf{AX} = \mathbf{B}$ 91
in $N_p$ 27	of $\mathbf{AXB} = \mathbf{C}$ 91
is the conditional expectation 27, 31	of $X(A : B) = (0 : B)$ 85, 98
<u>r</u>	consistency of linear model 53
C	constraints to obtain unique $\hat{\beta}$ 39
	contingency table 23
canonical correlations	contours of constant density 24, 121
between <b>x</b> and <b>y</b> 80	contrast 52
between $\hat{\boldsymbol{\beta}}$ and $\tilde{\boldsymbol{\beta}}$ 63	Cook's distance 45
between <b>Hy</b> and <b>My</b> 64	$COOK_i^2(V)$ 47
between $\mathbf{K}'\mathbf{Q}_{\mathbf{L}}\mathbf{u}$ and $\mathbf{L}'\mathbf{Q}_{\mathbf{K}}\mathbf{u}$ 82	Cook, R. Dennis 34
non-unit cc's between <b>K'u</b> and <b>L'u</b> 82	correlation see multiple correlation
proper eigenvalues 81	$cor(x, y) = \sigma_{xy}/\sigma_x\sigma_y  3$
unit cc's 64	$\operatorname{cor}_{s}(x_{i}, x_{j}), \operatorname{cor}_{d}(\mathbf{x}_{i}, \mathbf{x}_{j})$ 8
Watson efficiency 63	$R = \operatorname{cor_d}(\mathbf{y}, \hat{\mathbf{y}})  14$
Cauchy–Schwarz inequality 116	$\operatorname{cor}(\hat{\beta}_1, \hat{\beta}_2)$ 18, 22
centered $\mathbf{X}_0, \mathbf{X}_y = 6$	$cor(\hat{\varepsilon}_i, \hat{\varepsilon}_j)$ 16, 22 $cor(\hat{\varepsilon}_i, \hat{\varepsilon}_j)$ 14
centered and scaled $\mathbf{X}_{v}$ 7	as a cosine $8$
centered model 15	between dichotomous variables 23
centering matrix C 6	random sample without replacement 23
characteristic equation 100	correlation matrix
Chatterjee, Samprit v	$cor(\mathbf{x})$ 10
Cholesky decomposition 111	$\operatorname{cor_d}(\mathbf{X}_0) = \mathbf{R}_{\mathbf{x}\mathbf{x}}  7$
Cochran's theorem 28	$\operatorname{cor_d}(\mathbf{X_0} : \mathbf{y}) = \mathbf{R}  7$
coefficient of determination see multiple	"correlation matrix" 114
correlation	determinant 88, 89
cofactor 86	inverse 17, 89, 90
collinearity 46	rank 9, 88
column space	recursive decomposition of $det(\mathbf{R})$ 89
definition 9	Courant–Fischer theorem 104
$\mathscr{C}(\mathbf{V}\mathbf{X}^{\perp})$ 99	covariance
$\mathscr{C}(\mathbf{W}^{-}\mathbf{X}:\mathbf{I}-\mathbf{W}^{-}\mathbf{W})  99$	$cov(x, y) = E(x - \mu_x)(y - \mu_y)  3$
$\mathscr{C}(\mathbf{X}:\mathbf{V}) = \mathscr{C}(\mathbf{X}:\mathbf{VM})  53$	$cov_s(x, y), cov_d(x, y)$ 8
$\mathscr{C}[\mathbf{X}'(\mathbf{V} + \mathbf{X}\mathbf{U}\mathbf{X}')^{-}\mathbf{X}]  50$	$cov(\mathbf{z}'\mathbf{A}\mathbf{z}, \mathbf{z}'\mathbf{B}\mathbf{z}) = 28$
simple properties 82	covariance matrix
of $cov(\mathbf{X}\tilde{\boldsymbol{\beta}})$ 55	$cov(\mathbf{x}) = 10$
completely symmetric matrix 61	$cov(\mathbf{x}, \mathbf{y}) = 10$
eigenvalues 101, 102	$cov(\hat{\boldsymbol{\beta}})$ 16
condition index 45	$cov(\hat{\boldsymbol{\beta}}_2)$ 17
condition number 45	$cov(\hat{\boldsymbol{\beta}}_{x}, \bar{y}) = 0  18$
conditional see normal distribution	$cov(\boldsymbol{\beta}_{x}, y) = 0  18$ $cov(\boldsymbol{\beta}_{2})  57$
$E[E(y \mid x)] = 27$	G 27
$\operatorname{var}[\mathrm{E}(y \mid x)] = 27,42$	$cov(\mathbf{e_{y \cdot x}})$ 32
expectation and the best predictor 31	$cov(\mathbf{e_{y \cdot x}}, \mathbf{x})$ 32
confidence ellipse see confidence region	$cov(\mathbf{X}\tilde{\boldsymbol{\beta}})$ 55
confidence interval	$cov(\mathbf{x}, \mathbf{y} - \mathbf{A}\mathbf{x}) = 0  33$
for $\beta_i$ 18	$cov[\mathbf{z} - BLP(\mathbf{z}; \mathbf{A}'\mathbf{z})]$ 33
for $E(y_*)$ 19	$cov_d(\mathbf{U})$ 11
Working–Hotelling confidence band 19	$\operatorname{cov_d}(\mathbf{U}\mathbf{A}) = 11$
confidence region	$\operatorname{cov_d}(\mathbf{US}^{-1/2})$ 11
for $\boldsymbol{\beta}_2$ 38	$\operatorname{cov_d}(\mathbf{UT}), \mathbf{S} = \mathbf{T} \mathbf{\Lambda} \mathbf{T}'$ 11
for $\beta_x$ 38	$\operatorname{cov_d}(\mathbf{X}_0) = \mathbf{S}_{\mathbf{x}\mathbf{x}}  7$
for $\mu$ 29	$cov_d(\mathbf{X}_y) = \mathbf{S}  7$

always nonnegative definite 10 of the prediction error 32, 78 partial covariance 26 crazy, still v Cronbach's alpha 118	Draper, Norman R. v Durbin–Watson test statistic 36 Dürer's <i>Melencolia I</i> 113  E
Cronbach's alpha 118  D  data matrix $\mathbf{X}_y = (\mathbf{X}_0 : \mathbf{y})$ 6 best rank- $k$ approximation 79 keeping data as a theoretical distribution 8 decomposition see eigenvalue decomposition, see singular value decomposition Hartwig-Spindelböck 112 derivatives, matrix derivatives 120 determinant $\Sigma_{2\times 2}  25$ Laplace expansion 86 recursive decomposition of det( $\mathbf{S}$ ) 34 recursive decomposition of det( $\mathbf{S}$ ) 34 Schur complement 87 DFBETA <sub>i</sub> 45 diagonalizability 103 discrete uniform distribution 23 discriminant function 79 disjointness $\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B}) = \{0\}, \text{ several conditions}$ $84$ $\mathscr{C}(\mathbf{VH}) \cap \mathscr{C}(\mathbf{VM})  64$ $\mathscr{C}(\mathbf{X}'_{(1)}) \cap \mathscr{C}(\mathbf{X}'_{(2)})  47$ $\mathscr{C}(\mathbf{X}) \cap \mathscr{C}(\mathbf{VM})  53$ $\mathscr{C}(\mathbf{X}_1) \cap \mathscr{C}(\mathbf{X}_2)  12$ estimability in outlier testing 46 distance see Cook's distance, see Mahalanobis distance, see statistical distance distribution see Hotelling's $T^2$ , see normal distribution $F$ -distribution 28 Bernoulli 23 binomial 23 chi-squared 27, 28 discrete uniform 23 Hotelling's $T^2$ 29 of MHLN <sup>2</sup> ( $\mathbf{x}, \boldsymbol{\mu}, \boldsymbol{\Sigma}$ ) 27 of $\mathbf{y}'(\mathbf{H} - \mathbf{J})\mathbf{y}$ 28 of $\mathbf{y}'(\mathbf{I} - \mathbf{H})\mathbf{y}$ 28	Eckart–Young theorem non-square matrix 111 symmetric matrix 105 efficiency of OLSE see Watson efficiency, Bloomfield–Watson efficiency, Rao's efficiency eigenvalue, dominant 101, 112 eigenvalues definition 100 $(\lambda, \mathbf{w})$ as an eigenpair for $(\mathbf{A}, \mathbf{B})$ 106 $\mathrm{ch}(\mathbf{\Sigma}_{2\times 2})$ 25 $\mathrm{ch}(\mathbf{A}, \mathbf{B}) = \mathrm{ch}(\mathbf{B}^{-1}\mathbf{A})$ 106 $\mathrm{ch}(\mathbf{A}_{2\times 2})$ 100 $\mathrm{ch}(\mathbf{A}, \mathbf{A}) = \mathrm{ch}(\mathbf{B}^{+}\mathbf{A})$ 108 $ \mathbf{A} - \lambda \mathbf{I}  = 0$ 100 $ \mathbf{A} - \lambda \mathbf{B}  = 0$ 105 $\mathrm{nzch}(\mathbf{A}, \mathbf{B}) = \mathrm{nzch}(\mathbf{B}\mathbf{A})$ 103 algebraic multiplicity 103 $\mathrm{characteristic}$ polynomial 100 eigenspace 103 geometric multiplicity 103 intraclass correlation 101, 102 of $\alpha^2\mathbf{I} + \mathbf{a}\mathbf{I}' + 1\mathbf{a}'$ 105 of $\mathrm{cov}(\mathbf{X}\tilde{\boldsymbol{\beta}})$ 108 of $\mathbf{P}_{\mathbf{A}}\mathbf{P}_{\mathbf{B}}$ 82, 96, 97 of $\mathbf{P}_{\mathbf{K}}\mathbf{P}_{\mathbf{L}} - \mathbf{P}_{\mathbf{F}}$ 82 spectral radius 101 elementary column/row operation 103 equality of BLUPs of $\mathbf{y}_f$ under two models 71 of BLUPs under two mixed models 74 of OLSE and BLUE, several conditions 58 of OLSE and BLUE, subject to $\mathscr{C}(\mathbf{U}) \subset \mathscr{C}(\mathbf{X})$ 60 of the BLUEs under two models 59 of the OLSE and BLUE of $\boldsymbol{\beta}_2$ 61 $\hat{\boldsymbol{\beta}}(\mathcal{M}_{(i)}) = \tilde{\boldsymbol{\beta}}(\mathcal{M}_{(i)})$ 66 $\hat{\boldsymbol{\beta}}_2(\mathcal{M}_{12}) = \tilde{\boldsymbol{\beta}}_2(\mathcal{M}_{12})$ 67 BLUP $(\mathbf{y}_f) = \mathrm{BLUE}(\mathbf{X}_f \boldsymbol{\beta})$ 70 BLUP $(\mathbf{y}_f) = \mathrm{OLSE}(\mathbf{X}_f \boldsymbol{\beta})$ 70 SSE $(V) = \mathrm{SSE}(I)$ 57
of $\mathbf{z}' \mathbf{A} \mathbf{z}$ 27, 28 of $\mathbf{z}' \mathbf{\Sigma}^{-1} \mathbf{z}$ 27 Wishart-distribution 28, 77 dominant eigenvalue 101, 112	$\mathbf{X}\hat{\boldsymbol{\beta}} = \mathbf{X}\tilde{\boldsymbol{\beta}}  58$ $\mathbf{A}\mathbf{y} = \mathbf{B}\mathbf{y}  54$ $\mathbf{P}_{\mathbf{X};\mathbf{V}_1} = \mathbf{P}_{\mathbf{X};\mathbf{V}_2}  59$ estimability
dominant eigenvalue 101, 112	Commission

definition 51	$\mu = \mu_0$ 29
constraints 39	$\mu_1 = \mu_2$ 30,77
contrast 52	$\beta_1 = \dots = \beta_k = 0  40$
in hypothesis testing 37, 41	$\beta_i = 0$ 40
of <b>\beta</b> 52	$\mathbf{k}'\boldsymbol{\beta} = 0  40$
of $\beta_k$ 52	$\delta = 0$ in outlier testing 44
of $\delta$ in the extended model 46	$\mu_1 = \dots = \mu_g$ 41
of $\delta$ in the extended model 44	$\mu_1 = \mu_2  42$
of $\mathbf{K}'\boldsymbol{\beta}$ 51	$\mathbf{K}'\boldsymbol{\beta} = \mathbf{d}  39,40$
of $\mathbf{X}_2 \boldsymbol{\beta}_2$ 51	$\mathbf{K}' \boldsymbol{\beta} = \mathbf{d} \text{ when } \operatorname{cov}(\mathbf{y}) = \sigma^2 \mathbf{V}$ 40
of $\mathbf{c'\tau}$ 52	$\mathbf{K}'\boldsymbol{\beta} = 0  37$
extended (mean-shift) model 44, 46, 47	$\mathbf{K}'\mathbf{B} = \mathbf{D}  77$
T7	overall-F-value 40 testable 41
F	testable 41 under intraclass correlation 59
factor analysis 70	under mitracrass correlation 39
factor analysis 79	ī
factor scores 80	I
finiteness matters 24 fitted values 12	: 1
frequency table 23	idempotent matrix
Frisch–Waugh–Lovell theorem 15, 22	eigenvalues 97 full rank decomposition 97
generalized 61	rank = trace   97
Frobenius inequality 84	several conditions 97
full rank decomposition 92, 111	illustration of SST = SSR + SSE 121
	independence
G	linear 9
	statistical 24
Galton's discovery of regression v	$\bar{\mathbf{u}}$ and $\mathbf{T} = \mathbf{U}'(\mathbf{I} - \mathbf{J})\mathbf{U}$ 29
Gauss–Markov model see linear model	observations, rows 28, 29
Gauss–Markov theorem 53	of dichotomous variables 24
generalized inverse	quadratic forms 27, 28
the 4 Moore–Penrose conditions 90	inequality
Banachiewicz–Schur form 93	$\operatorname{ch}_{i}(\mathbf{A}\mathbf{A}') \le \operatorname{ch}_{i}(\mathbf{A}\mathbf{A}' + \mathbf{B}\mathbf{B}')  103$
least-squares g-inverse 94	$\lambda_n \le \mathbf{x}' \mathbf{A} \mathbf{x} / \mathbf{x}' \mathbf{x} \le \lambda_1  104$
minimum norm g-inverse 94	$\ \mathbf{A}\mathbf{x}\  \le \ \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{y}\   93$
partitioned and matrix 93	$\ \mathbf{A}\mathbf{x}\ _2 \le \ \mathbf{A}\ _2 \ \mathbf{x}\ _2$ 110
reflexive g-inverse 91, 93	$tr(\mathbf{AB}) \le ch_1(\mathbf{A}) \cdot tr(\mathbf{B})$ 103
through SVD 92	Bloomfield–Watson–Knott 62
generalized variance 10, 11	Cauchy–Schwarz 116
generated observations from $N_2(0, \mathbf{\Sigma})$ 121	Frobenius 84
**	Kantorovich 116
Н	Samuelson's 118
II. J. Al. C	Sylvester's 84
Hadi, Ali S. v	Wielandt 117
Hartwig–Spindelböck decomposition 112	inertia 115
Haslett, Stephen J. vi hat matrix <b>H</b> 12	intercept 14 interlacing theorem 103
Henderson's mixed model equations 73	interlacing theorem 103 intersection
Hotelling's $T^2$ 28, 29, 77	$\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B})$ 84
when $n_1 = 1$ 30	$\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B})$ , several properties 96
hypothesis	intraclass correlation
$\boldsymbol{\beta}_2 = 0$ 38	F-test 59
$\boldsymbol{\beta}_{\mathbf{x}} = 0$ 31, 40	OLSE = BLUE 59
$\delta = 0$ in outlier testing 46	eigenvalues 101, 102
C	- · · · · · · · · · · · · · · · · · · ·

invariance	Magnus, Jan R. v
of <b>ℰ(AB</b> <sup>−</sup> <b>C</b> ) 91	Mahalanobis distance
of <b>AB</b> <sup>-</sup> <b>C</b> 91	$MHLN_{2}^{2}(\bar{y}_{1}, \bar{y}_{2}, S_{*})$ 30, 77, 79
of $\mathbf{X}'(\mathbf{V} + \mathbf{X}\mathbf{U}\mathbf{X}')^{-}\mathbf{X}$ 50	$MHLN^2(\mathbf{u}_{(i)}, \bar{\mathbf{u}}, \mathbf{S})$ 8
of $r(AB^-C)$ 91	$MHLN^2(\mathbf{x}, \boldsymbol{\mu}, \boldsymbol{\Sigma})$ 9,27
inverse	$MHLN^{2}(\mathbf{x}_{*}, \overline{\mathbf{x}}, \mathbf{S}_{xx})  18$
of $\mathbf{A}_{n \times n}$ 86	MHLN <sup>2</sup> ( $\mathbf{x}_{(i)}$ , $\mathbf{\bar{x}}$ , $\mathbf{S}_{xx}$ ) 45, 118
intraclass correlation 101	MHLN <sup>2</sup> ( $\mu_1, \mu_2, \Sigma$ ) 79
of $\mathbf{A} = \{a_{ij}\} = \{\min(i, j)\}$ 36	major/minor axis of the ellipse 25
of <b>R</b> 89	matrix
of $\mathbf{R}_{\mathbf{x}\mathbf{x}}$ 17, 90	irreducible 112
of $X'X$ 16, 88	nonnegative 112
of $\Sigma_{2\times2}$ 25	permutation 112
of a partitioned block matrix 87	reducible 112
of autocorrelation matrix 35	shorted 115
of partitioned pd matrix 88	spanning $\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B})$ 84
Schur complement 87	stochastic 113
irreducible matrix 112	matrix $\ddot{\mathbf{M}}$
irreducible matrix 112	$\mathbf{P_V \dot{M} P_V}$ 48
K	$\mathbf{P}_{\mathbf{W}}\dot{\mathbf{M}}\mathbf{P}_{\mathbf{W}} = \ddot{\mathbf{M}}_{\mathbf{W}}  49$
K	$ \begin{array}{ccc} 1 & \mathbf{W} & \mathbf{M} & \mathbf{W} & \mathbf{W} \\ \mathbf{M} & \mathbf{W} & \mathbf{W} & \mathbf{W} & \mathbf{W} \end{array} $ matrix $\mathbf{M}$
W	$M(MVM)^-M$ 48
Kantorovich inequality 116	
Kronecker product 119	$SSE(V) = \mathbf{y}'\mathbf{M}\mathbf{y}  56,57$
in multivariate model 76	matrix $\mathbf{M}_1$
in multivariate sample 29	$M_1(M_1VM_1)^-M_1$ 57, 99
	matrix $\mathbf{M}_{1\mathrm{W}}$
L	$M_1(M_1W_2M_1)^-M_1$ 57
	matrix angle 65
Lagrangian multiplier 39	matrix of corrected sums of squares
Laplace expansion of determinant 86	$\mathbf{T} = \mathbf{X}_{y}^{\prime} \mathbf{C} \mathbf{X}_{y}  7$
LATEX vi	$\mathbf{T}_{\mathbf{x}\mathbf{x}} = \mathbf{X}_0' \mathbf{C} \mathbf{X}_0  7$
least squares see OLSE	maximizing
Lee, Alan J. v	$tr(G'AG)$ subject to $G'G = I_k$ 104
Lehmann–Scheffé theorem 68	$(a'x)^2/x'Bx$ 106
leverage $h_{ii}$ 45	$(\mathbf{x}'\mathbf{A}\mathbf{y})^2/(\mathbf{x}'\mathbf{B}\mathbf{x}\cdot\mathbf{y}'\mathbf{C}\mathbf{y})  110$
likelihood function 30	$(\mathbf{x}'\mathbf{A}\mathbf{y})^2/(\mathbf{x}'\mathbf{x}\cdot\mathbf{y}'\mathbf{y})  110$
likelihood ratio 30	$[\mathbf{a}'(\boldsymbol{\mu}_1 - \boldsymbol{\mu}_2)]^2/\mathbf{a}'\boldsymbol{\Sigma}\mathbf{a}  79$
linear hypothesis see hypothesis	$[\mathbf{a}'(\bar{\mathbf{u}} - \boldsymbol{\mu}_0)]^2/\mathbf{a}'\mathbf{S}\mathbf{a}$ 29
linear independence 9	$[\mathbf{a}'(\bar{\mathbf{u}}_1 - \bar{\mathbf{u}}_2)]^2/\mathbf{a}'\mathbf{S}_*\mathbf{a}  79$
•	$[\mathbf{a}'(\mathbf{u}_{(i)} - \bar{\mathbf{u}})]^2 / \mathbf{a}' \mathbf{S} \mathbf{a}  9$
collinearity 46 linear model 5	$\angle (\mathbf{V}\mathbf{z}, \mathbf{z})$ 65
	$cor(\mathbf{a}'\mathbf{x}, \mathbf{b}'\mathbf{y})$ 80
multivariate 76	$cor(y, \mathbf{b}'\mathbf{x})$ 33
linear prediction sufficiency 72	$\operatorname{cor}_{\mathbf{d}}(\mathbf{y}, \mathbf{X}\boldsymbol{\beta}) = 20$
linear zero function 54, 70	>
linearly complete 68	$\operatorname{cor_d}(\mathbf{y}, \mathbf{X_0}\mathbf{b})$ 33
linearly sufficient see sufficiency	$\cos^2(\mathbf{u}, \mathbf{v}), \mathbf{u} \in \mathcal{A}, \mathbf{v} \in \mathcal{B}$ 81
Löwner ordering see minimizing	$\frac{(\boldsymbol{\alpha}'\mathbf{A}'\mathbf{B}\boldsymbol{\beta})^2}{81}$
definition 113	$\alpha' A' A \alpha \cdot \beta' B' B \beta$
Albert's theorem 114	$\ \mathbf{HVM}\ _F^2$ 66
$\mathbf{Y}'\mathbf{M}\mathbf{Y} \leq_{L} (\mathbf{Y} - \mathbf{X}\mathbf{B})'(\mathbf{Y} - \mathbf{X}\mathbf{B})  22,117$	$\mathbf{u}'\mathbf{u}$ subject to $\mathbf{u}'\mathbf{\Sigma}^{-1}\mathbf{u} = c^2$ 25
	var <b>(b'z)</b> 78
M	$\mathbf{x}'\mathbf{A}\mathbf{x}/\mathbf{x}'\mathbf{B}\mathbf{x}$ 106
	$\mathbf{x}'\mathbf{A}\mathbf{x}/\mathbf{x}'\mathbf{B}\mathbf{x}, \mathbf{B} \text{ nnd}  108$
magic square 113	$\mathbf{x}'\mathbf{H}\mathbf{x}/\mathbf{x}'\mathbf{V}\mathbf{x}$ 108
- -	

likelihood function 30	multiple correlation
mean squared error 31	$R = \operatorname{cor_d}(\mathbf{y}, \mathbf{\hat{y}})$ 14
mean squared error matrix 31, 68	in $\mathcal{M}_{12\cdot 1}$ 21
Melencolia I by Dürer 113	in no-intercept model 21
minimizing	population 26, 31, 33
(Y - XB)'(Y - XB) 22, 76, 77, 97, 117	squared $R^2$ 20
$(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})'(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})  13$	multivariate linear model 76
$(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})'(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})$ under $\mathbf{K}'\boldsymbol{\beta} = \mathbf{d}$ 39	Mustonen's measure 34
$(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})'\mathbf{V}^{-1}(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})$ 13, 40, 56	
$(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})'\mathbf{V}^{-1}(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})$ under $\mathbf{K}'\boldsymbol{\beta} = \mathbf{d}$	N
41	
$E[\mathbf{y} - (\mathbf{A}\mathbf{x} + \mathbf{b})][\mathbf{y} - (\mathbf{A}\mathbf{x} + \mathbf{b})]'  32$	Niemelä, Jarmo vi
$MSEM(\mathbf{A}\mathbf{x} + \mathbf{b}; \mathbf{y})  32$	no-intercept model 5, 21, 40
$cos(\mathbf{Vz}, \mathbf{z})$ 65	nonnegative definiteness
cov(Gy) subject to $GX = X$ 52	of partitioned matrix 114
$cov(\mathbf{y} - \mathbf{F}\mathbf{x})  32$	nonnegative matrix 112
$\operatorname{cov_d}(\mathbf{Y} - \mathbf{X}\mathbf{B})  22,32$	norm
$\operatorname{cov}_{s}(\mathbf{y} - \mathbf{B}'\mathbf{x})  22,32$	matrix 2-norm 110
$\operatorname{eff}(\hat{\boldsymbol{\beta}}) =  \operatorname{cov}(\tilde{\boldsymbol{\beta}}) / \operatorname{cov}(\hat{\boldsymbol{\beta}})   62$	spectral 110
$\ \mathbf{\Sigma} - \mathbf{\Sigma} \mathbf{A} (\mathbf{A}' \mathbf{\Sigma} \mathbf{A})^{-1} \mathbf{A}' \mathbf{\Sigma} \ _F  78$	normal distribution see multinormal
$\ \mathbf{A} - \mathbf{B}\ _F$ subject to $\mathbf{r}(\mathbf{B}) = k$ 105, 111	distribution
$\ \mathbf{A} - \mathbf{B}\mathbf{Z}\ _F$ subject to <b>Z</b> orthogonal 111	normal equation 13
$\ \mathbf{\tilde{X}} - \mathbf{\tilde{X}}\mathbf{P_G}\ _F $ 78	general solution 13 generalized 13
$\ \mathbf{y} - \mathbf{A}\mathbf{x}\ _{\mathbf{V}}$ 98	null space 9
$\ \mathbf{y} - \mathbf{A}\mathbf{x}\   95$	nun space 9
$\ \mathbf{y} - \mathbf{X}\boldsymbol{\beta}\  = 13$	0
$\ \mathbf{y} - 1\boldsymbol{\beta}\  = 20$	<b>o</b>
$\operatorname{tr}(\mathbf{P}_{\mathbf{\Sigma}^{1/2}\mathbf{A}}\mathbf{\Sigma})$ 78	observation space 6
$var(\mathbf{g}'\mathbf{y})$ subject to $\mathbf{X}'\mathbf{g} = \mathbf{k}$ 52	observation vector 6
$\operatorname{var}(y - \mathbf{b}'\mathbf{x}) = 33$ $\operatorname{var}(y - \mathbf{Y} \circ \mathbf{b}) = 32, 33$	OLS criterion 13
$var_d(y - X_0b)$ 32, 33 angle 81	OLSE
mean squared error 32	constraints 39
mean squared error matrix 32	fitted values 12
orthogonal distances 78	of <b>β</b> 14
minor 86	of $\mathbf{K}'\boldsymbol{\beta}$ 13
leading principal 86	of <b>X<math>\boldsymbol{\beta}</math></b> 12, 13
principal 86	restricted OLSE 39
minus partial ordering 58, 115	without the $i$ th observation 44
mixed model 72	without the last $b$ observations 46
MLE	ordinary least squares see OLSE
of $\sigma_{y \cdot x}^2$ 31	orthocomplement
of $\beta_0$ and $\beta_x$ 31	$\mathscr{C}(\mathbf{A})^{\perp}$ 9
of $\mu$ and $\Sigma$ 30	$\mathscr{C}(\mathbf{V}\mathbf{X}^{\perp})$ 99
model matrix 6	$\mathscr{C}(\mathbf{V}\mathbf{X}^{\perp}) = \mathscr{C}(\mathbf{W}^{-}\mathbf{X} : \mathbf{I} - \mathbf{W}^{-}\mathbf{W})^{\perp}  50$
rank 9, 88	99
multinormal distribution	$\mathscr{C}(\mathbf{V}^{-1}\mathbf{X})^{\perp}$ 99
definition 24	$\mathscr{C}(\mathbf{X})_{\mathbf{V}^{-1}}^{\perp}$ 99
conditional mean 26, 31	$\mathbf{A}^{\perp}$ 9, 84, 95
conditional variance 26, 31	$\mathbf{A}_{\mathbf{V}}^{\perp}$ 98
contours 24	orthogonal projector see projector
density function of N <sub>2</sub> 25	simple properties of <b>P<sub>A</sub></b> 95
density function of $N_p$ 24	simple properties of $P_{A:V}$ 98
sample U' from $N_p$ 29	C 6

$\begin{array}{lll} \mathbf{H} & 12 \\ \mathbf{J} & 6 \\ \mathbf{M} & 12 \\ \mathbf{P}_{22\cdot 1} & 97 \\ \mathbf{P}_{\mathscr{C}(\mathbf{A})\cap\mathscr{C}(\mathbf{B})} & 96 \\ \mathbf{P}_{\mathscr{C}(\mathbf{A})\cap\mathscr{C}(\mathbf{B}^{\perp})} & 96 \\ \mathbf{P}_{\mathbf{X};\mathbf{V}^{-1}} & = \mathbf{I} - \mathbf{P}_{\mathbf{M};\mathbf{V}}' & 49,99 \\ \text{commuting } \mathbf{P}_{\mathbf{A}}\mathbf{P}_{\mathbf{B}} & = \mathbf{P}_{\mathbf{B}}\mathbf{P}_{\mathbf{A}} & 96 \\ \text{decomposition of } \mathbf{P}_{(\mathbf{X}_{1}:\mathbf{X}_{2});\mathbf{V}^{-1}} & 57,99 \\ \text{difference } \mathbf{P}_{\mathbf{A}} & - \mathbf{P}_{\mathbf{B}} & 96 \\ \text{sum } \mathbf{P}_{\mathbf{A}} + \mathbf{P}_{\mathbf{B}} & 95 \\ \text{orthogonal rotation} & 111 \\ \text{overall-F-value} & 40 \\ \end{array}$	sample principal components  principal components from the SVD of $\tilde{\mathbf{X}}$ 79  principal minor sum of all $i \times i$ principal minors 100  principal submatrix 86  projector see orthogonal projector $\mathbf{P_{A B}}$ 98 $\mathbf{P_{X VM}}$ 53  oblique 95,97  proper eigenvalues $\mathrm{ch}(\mathbf{A},\mathbf{B})$ 107 $\mathrm{ch}(\mathbf{GVG'},\mathbf{HVH})$ 64 $\mathrm{ch}(\mathbf{V},\mathbf{H})$ 108
P	PSTricks vi  Q
Pandora's Box BLUE 53, 55 BLUP 70 mixed model 72 partial correlation $pcor_{d}(\mathbf{Y} \mid \mathbf{X})  21$ $\varrho_{ij \cdot \mathbf{x}}  26$ $\varrho_{xy \cdot z}  26$ $\varrho_{xy \cdot z}  22$ decomposition of $1 - \varrho_{y \cdot \mathbf{x}}^2  34$ decomposition of $1 - R_{y \cdot 12 \dots k}^2  21$ decomposition of $1 - R_{y \cdot 12 \dots k}^2  89$ population 26 partial covariance 26 partitioned matrix $g\text{-inverse}  93$ inverse 87 MP-inverse 93	QR-decomposition 111 quadratic form $E(\mathbf{z}'\mathbf{A}\mathbf{z})$ 27 $var(\mathbf{z}'\mathbf{A}\mathbf{z})$ 28 distribution 27, 28 independence 27, 28 quadratic risk 68 $\mathbf{R}$ random sample without replacement 23 rank definition 9 simple properties 82 of $(\mathbf{A}:\mathbf{B})$ 83 of $(1:\mathbf{X}_0)$ 9, 88 of $cov(\mathbf{X}\tilde{\boldsymbol{\beta}})$ 55 of $\mathbf{A}\mathbf{B}$ 83
nonnegative definiteness 114 pencil 106, 107 permutation determinant 86 matrix 112 Perron–Frobenius theorem 112 Poincaré separation theorem 104 polar decomposition 111	of $\mathbf{AP_B}$ 85 of $\mathbf{A}^-$ 92 of $\mathbf{HP_VM}$ 64 of $\mathbf{T_{xx}}$ 9, 12 of $\mathbf{X'(V + XUX')^-X}$ 50 of $\mathbf{X'_2M_1X_2}$ 12 of correlation matrix 9, 88 of model matrix 9, 88
predictable, unbiasedly 69 prediction error $\mathbf{Gy} - \mathbf{y}_f  69$ $\mathbf{y} - \mathbf{BLP}(\mathbf{y}; \mathbf{x})  26, 32$ $e_{i \cdot 1 \dots i - 1}  34$ Mahalanobis distance 18 with a given $\mathbf{x}_*  18$ prediction interval for $y_*  19$ principal component analysis 78 matrix approximation 79 predictive approach 78	rank additivity $ \mathbf{r}(\mathbf{A} + \mathbf{B}) = \mathbf{r}(\mathbf{A}) + \mathbf{r}(\mathbf{B})  83 $ Schur complement 87 rank cancellation rule 83 rank-subtractivity see minus partial ordering Rao's efficiency 67 Rayleigh quotient $\mathbf{x}'\mathbf{A}\mathbf{x}/\mathbf{x}'\mathbf{x}$ 104 recursive decomposition of $1 - \varrho_{y\cdot \mathbf{x}}^2$ 34 of $1 - R_{y\cdot 12\dots k}^2$ 21 of $1 - R_{y\cdot 12\dots k}^2$ 89

of $\det(\mathbf{S})$ 34 reduced model $R^2(\mathcal{M} 21)$ 21 $\det(\mathbf{AXB} = \mathbf{C})$ 91 $\det(\mathbf{AXBB} = \mathbf{C})$ 91 $\det(\mathbf{AXBBB} = \mathbf{C})$ 91 $\det(\mathbf{AXBBB} = \mathbf{C})$ 91 $\det(\mathbf{AXBBB} = \mathbf{C})$ 91 $\det(\mathbf{AXBBB} = \mathbf{C})$ 91 $\det(\mathbf{AXBBBC} = \mathbf{C})$ 91 $\det(\mathbf{AXBBCBC} = \mathbf{C})$ 92 $\det(\mathbf{AXBBCBC} = \mathbf{C})$ 92 $\det(\mathbf{AXBBCBC} = \mathbf{C})$ 93 $\det(\mathbf{AXBBCBC} = \mathbf{C})$ 93 $\det(\mathbf{AXBBCBC} = \mathbf{C})$ 94 $\det(\mathbf{AXBBCBC} = \mathbf{C})$ 94 $\det(\mathbf{AXBBCBC} = \mathbf{C})$ 95 $\det(\mathbf{AXBBCBC} $		
of $\det(\mathbf{\Sigma})$ 34 reduced model $R^2(\mathcal{M}_{12:1})$ 21 $to A^{-}$ 91 $to Ax = y$ 10 $to Ax = y$ 100 $to Ax = y$ 10	of det( <b>R</b> ) 89	to $\mathbf{A}(\mathbf{X}: \mathbf{V}\mathbf{X}^{\perp}) = (\mathbf{X}_f: \mathbf{V}_{21}\mathbf{X}^{\perp})$ 70
reduced model $R^2(M_{12:1})$ 21 to $Ax = y$ 91 to $A^-$ 91 to $A$		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		
$M_{12-1}$ 61 $M_{1H}$ 65 $M_{1H}$ 60 $M_{1H}$ 65 $M_{1H}$ 61 $M_{1H}$ 65 $M_{1H}$ 65 $M_{1H}$ 65 $M_{1H}$ 65 $M_{1H}$ 67 $M_{1H}$ 60 $M_{1H}$ 65 $M_{1H}$ 61 $M_$		
$ \begin{array}{llllllllllllllllllllllllllllllllllll$		
AVP 22 $SSE(M_{12-1})$ 21 reducible matrix 112 reflection 112 regression coefficients 14 old ones do not change 15 standardized 16 regression function 27 regression function 27 reflictincy reflictincy of OLSE see Watson efficiency of OLSE see Watson efficiency residual $y - BLP(y; x)$ 26, 32 $\ell_{P_1-1i-1}$ 34 after elimination of $X_1$ 20 externally Studentized 43, 46 internally Studentized 43 or 6 BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 residual mean square, MSE 19 residual sum of squares, SSE 19 residual sum of		
SSE( $\mathcal{M}_{12-1}$ ) 21 reducible matrix 112 spectrum see eigenvalues, 100 spectral radius 101, 112 spectrum see eigenvalues, 100 square root of nnd $\mathbf{A}$ 101 standard error of $\hat{\boldsymbol{\beta}}_i$ 18 statistical distance 9 stigler, Stephen $\mathbf{M}$ . $\mathbf{v}$ stochastic matrix 113 stochastic restrictions 74 sufficiency residual $\mathbf{y} - \mathbf{BLP}(\mathbf{y}; \mathbf{x})$ 26, 32 externally Studentized 43, 46 internally Studentized 43 of BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 residual mean square, MSE 19 residual sum of squares, SSE 19 rotation 111 of observations 79 squares 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. $\mathbf{v}$ , vi shorted matrix 115 similarity 103 Simon, Paul $\mathbf{v}$ simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Smith, Harry $\mathbf{v}$ solution $\mathbf{v}$ 17 internal respective mose eeigenvalues, 100 squares of nnd $\mathbf{A}$ 101 standard error of $\hat{\boldsymbol{\beta}}_i$ 18 statistical distance 9 Stigler, Stephen $\mathbf{M}$ . $\mathbf{v}$ stochastic matrix 113 stochastic restrictions 74 sufficiency linear fo7 linear prediction 72 linearly minimal 68 sum of squares $\mathbf{S}$ sum of squares and cubes of integers 23 Survo $\mathbf{v}^i$ Sylvester's inequality 84 SEE 40, 56 sum of squares and cubes of integers 23 Survo $\mathbf{v}^i$ Sylvester's triangularization theorem 111 Frisch-Waugh-Lovell 15, 22, 61 Gauss-Markov 53 interlacing 103 Lehmann-Scheffé 68 Perron-Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn-Guttman 87 Thomas, Niels Peter $\mathbf{v}^i$ Thomas, Niels Peter $\mathbf{v}^i$ Triftir'i Island 122		
reducible matrix 112 reflection 112 reflection 112 regression coefficients 14 old ones do not change 15 standardized 16 regression towards mean v relative efficiency of OLSE see Watson efficiency residual $\mathbf{y} - \mathbf{BLP}(\mathbf{y}; \mathbf{x})$ 26, 32 externally Studentized 43, 46 internally Studentized 43 of BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 residual man square, MSE 19 residual sum of squares, SSE 19 rotation 111 of observations 79 weighted SSE 40, 56 sum of squares and cubes of integers Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v similarity 103 Simon, Paul v similarity 104 square root of $\hat{\beta}_i$ 18 statistical distance 9 Stigler, Stephen M. v stochastic matrix 113 stochastic matrix 113 stochastic matrix 113 stochastic restrictions 74 sufficiency linear 67 linear prediction 72 linearly minimal 68 sum of roducts $\mathbf{SP}_{xy} = t_{xy}$ 8 sum of products $\mathbf{SP}_{xy} = t_{xy}$ 8 sum of products $\mathbf{SP}_{xy} = t_{xy}$ 8 sum of squares change in SSE (V) 41 predicted residual 45 SS, $\mathbf{sp} = t_{yy}$ 8 SSE 19 SSE under $\mathcal{M}_{12-1}$ 21 SSE, various representations 20 SSR 19 SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84 SE vice of the orem Albert 114 Cochran 28 Courant–Fischer 104 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Wedderburn–Guttman 87 Thomas, Niels Peter vi Triitir' Island 122		
reflection 112 regression coefficients 14 old ones do not change 15 standardized 16 regression function 27 regression function 27 regression function 27 regression function 27 residual $\mathbf{y} - \mathbf{BLP}(\mathbf{y}; \mathbf{x})$ 26, 32 $e_{i+1i-1}$ 34 after elimination of $\mathbf{X}_1$ 20 externally Studentized 43 of BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 residual mean square, MSE 19 residual sum of squares, SSE 19 rotation 111 of observations 79 stephenent 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v solution    Smith, Harry v v solution    square root of $nnd A$ 101 standard error of $\beta_i$ 18 statistical distance 9 Stigler, Stephen M. v stochastic matrix 113 stochastic restrictions 74 sufficiency linear 67 linear prediction 72 linearly minimal 68 sum of squares   change in SSE 20, 37, 39 change in SSE(V) 41 predicted residual 45 sSp. $t_{yy}$ 8 sSE 19 SSE under $\mathcal{M}_{12-1}$ 21 SSE, various representations 20 SSR 19 SSF 19 solution    T theorem Albert 114 Cochran 28 Courant–Fischer 104 Eckart–Young 105, 111 Frisch–Waugh–Lovell 15, 22, 61 Gauss–Markov 53 interlacing 103 Lehmann–Scheffé 68 Perron–Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn–Guttman 87 Thomas, Niels Peter vi Solution    Tiritir' Island 122		•
old ones do not change 15 standardized 16 regression function 27 regression towards mean v relative efficiency of OLSE see Watson efficiency residual $\mathbf{y} = \mathbf{BLP}(\mathbf{y}; \mathbf{x})$ 26, 32 $e_{i+1i-1}$ 34 after elimination of $\mathbf{X}_1$ 20 externally Studentized 43 of BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 producted residual 45 scaled 43 producted residual aum of squares, SSE 19 rotation 111 of observations 79 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84 Samuelson's inequality 118 Schur complement 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Smith, Harry v sloution $\mathbf{A}' = \mathbf{A}' + $	reflection 112	
old ones do not change 15 standardized 16 regression function 27 regression function 27 regression towards mean $^{\circ}$ relative efficiency of OLSE see Watson efficiency residual $^{\circ}$	regression coefficients 14	standard error of $\hat{\beta}_i$ 18
standardized 16 regression function 27 regression throwards mean v relative efficiency of OLSE see Watson efficiency residual $y - BLP(y; x)$ 26, 32 $e_{i \cdot 1 \dots i - 1}$ 34 after elimination of $X_1$ 20 externally Studentized 43, 46 internally Studentized 43 of BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 residual mean square, MSE 19 residual sum of squares, SSE 19 rotation 111 of observations 79 SS S Samuelson's inequality 118 Schur complement 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 singular value decomposition 109 skew-symmetric: $A' = -A$ 1 Smith, Harry v solution State of the stock of the stock as the stochastic matrix 113 stochastic restrictions 74 sufficiency linear 67 linear prediction 72 linearly minimal 68 sum of products $SP_{xy} = t_{xy}$ 8 sum of squares $SP_{xy} = t_{xy}$ 8 sum of squares $SP_{xy} = t_{xy}$ 8 sum of spoducts $SP_{xy} = t_{xy}$ 8 sum of squares $SSE = 10$ SSE under $M_{12-1} = 21$ SSE, various representations 20 SSR 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84 Survo vi	old ones do not change 15	•
regression function 27 regression function 27 regression towards mean v relative efficiency of OLSE see Watson efficiency residual $y = BLP(y; x)$ 26, 32 linear prediction 72 linear 67 linear prediction 72 linear of following prediction 72 linear prediction 72 linear of squares of squ	standardized 16	
relative efficiency of OLSE $see$ Watson efficiency residual $y - BLP(y; x) = 26,32$ $e_{i+1i-1} = 34$ after elimination of $X_1 = 20$ externally Studentized $43,46$ internally Studentized $43$ of BLUE $55,56$ of OLSE $13,43$ predicted residual $45$ scaled $43$ residual mean square, MSE $19$ residual sum of squares, SSE $19$ rotation $111$ of observations $79$ Samuelson's inequality $118$ Schur complement $87$ determinant $87$ MP-inverse $93$ rank additivity $87$ Schur's triangularization theorem $111$ Seber, George A. F. v, vi shorted matrix $115$ similarity $103$ Simon, Paul v simultaneous diagonalization by a nonsingular matrix $107$ of commuting matrices $107$ singular value decomposition $109$ skew-symmetric: $A' = -A$ $1$ Smith, Harry v solution  sufficiency linear $67$ linear prediction $72$ linearly minimal $68$ sum of squares change in SSE $20, 37, 39$ change in SSE(V) $41$ predicted residual $45$ SSE $19$ SSE under $\mathcal{M}_{12-1} = 21$ SSE, various representations $20$ SSR $19$ SSE $19$ SSE $19$ weighted SSE $40, 56$ sum of squares and cubes of integers $23$ Survo vi Sylvester's inequality $84$ T  T  theorem  Albert $114$ Cochran $28$ Courant–Fischer $104$ Eckart–Young $105, 111$ Frisch–Waugh–Lovell $15, 22, 61$ Gauss–Markov $53$ interlacing $103$ Lehmann–Scheffé $68$ Perron–Frobenius $112$ Poincaré separation $104$ Schur's triangularization $111$ Wedderburn–Guttman $87$ Thomas, Niels Peter vi Triftiri Island $122$	regression function 27	
efficiency residual $y - BLP(y; x) = 26, 32$ linear for linear prediction $72$ linearly minimal $68$ sum of products $SP_{xy} = t_{xy} = 8$ sum of squares $SE = 20, 37, 39$ change in $SE = 20, 37, $	regression towards mean v	stochastic restrictions 74
residual $y - BLP(y; x)$ 26, 32 $e_{i+1i-1}$ 34 sum of products $SP_{xy} = t_{xy}$ 8 sum of squares change in SSE 20, 37, 39 change in SSE 20,	relative efficiency of OLSE see Watson	sufficiency
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	efficiency	linear 67
$e_{i\cdot 1i-1}$ 34sum of products $SP_{xy} = t_{xy}$ 8after elimination of $X_1$ 20sum of squaresexternally Studentized43, 46change in $SSE$ (20, 37, 39)internally Studentized43change in $SSE$ (V) 41predicted residual45of BLUE 55, 56predicted residual45 $SS_y = t_{yy}$ 8 $SSE$ 19scaled 43SSE under $\mathcal{M}_{12\cdot 1}$ 21 $SSE$ various representations20residual mean square, MSE 19SSE under $\mathcal{M}_{12\cdot 1}$ 21 $SSE$ , various representations20residual sum of squares, SSE 19SSE, various representations20residual mean square, MSE 19SSE, various representations20residual sum of squares, SSE 19SSE, various representations20residual sum of squares and cubes of integers23Survo viSylvester's inequality84Schur's triangularization theorem111Cochran 28Schur's triangularization theorem111Eckart-Young 105, 111simultaneous diagonalizationIf theoremInterlacing 103by a nonsingular matrix 107Gauss-Markov 53Interlacing 103by an orthogonal matrix 107Poincaré separation 104Schur's triangularization 111of commuting matrices 107Formo-Frobenius 112Poincaré separation 104<	residual	linear prediction 72
after elimination of $X_1$ 20 externally Studentized 43, 46 internally Studentized 43 of BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 predicted		linearly minimal 68
externally Studentized 43, 46 internally Studentized 43 change in SSE 20, 37, 39 change in SSE (V) 41 predicted residual 45 SS, 55, 56 of OLSE 13, 43 predicted residual 45 SS $y = tyy$ 8 SSE 19 SSE under $\mathcal{M}_{12-1}$ 21 SSE, various representations 20 residual sum of squares, SSE 19 SST 19 SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84 Samuelson's inequality 118 Schur complement 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Smith, Harry v solution characteristics $\mathbf{A}'$ Since $\mathbf{A}'$ S	t 1t 1	sum of products $SP_{xy} = t_{xy}$ 8
internally Studentized 43 of BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 predicted residual 45 scaled 43 scaled 43 predicted residual 45 scaled residual		<u> </u>
of BLUE 55, 56 of OLSE 13, 43 predicted residual 45 scaled 43 scaled 43 SE under $\mathcal{M}_{12\cdot 1}$ 21 residual sum of squares, SSE 19 SSE under $\mathcal{M}_{12\cdot 1}$ 21 SSE, various representations 20 SSR 19 sortation 111 SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84 Samuelson's inequality 118 Schur complement 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Smith, Harry v solution Tiritiri Island 122		2
of OLSE 13, 43 predicted residual 45 scaled 43 SSE 19 SSE under $\mathcal{M}_{12\cdot 1}$ 21 SSE, various representations 20 residual sum of squares, SSE 19 SSR 19 SSR 19 rotation 111 of observations 79 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84 Samuelson's inequality 118 Schur complement 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Smith, Harry v solution $\mathbf{SSN} = 19$ SSE under $\mathcal{M}_{12\cdot 1}$ 21 SSE, various representations 20 sSR 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84 Samuelson's inequality 84 Samuelson's inequality 84 Schur's triangularization 111 Cochran 28 Courant–Fischer 104 Eckart–Young 105, 111 Frisch–Waugh–Lovell 15, 22, 61 Gauss–Markov 53 interlacing 103 Lehmann–Scheffé 68 Perron–Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn–Guttman 87 Thomas, Niels Peter vi Tiritiri Island 122	•	E ,
predicted residual 45 scaled 43 residual mean square, MSE 19 residual sum of squares, SSE 19 rotation 111 of observations 79  SSE under M <sub>12-1</sub> 21 SSE, various representations 20 SSR 19 SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84  Samuelson's inequality 118 Schur complement 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: A' = -A 1 Smith, Harry v solution  SSE 19 SSE under M <sub>12-1</sub> 21 SSE, various representations 20 SSR 19 ST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84  T Cochran 28 Courant-Fischer 104 Eckart-Young 105, 111 Frisch-Waugh-Lovell 15, 22, 61 Gauss-Markov 53 interlacing 103 Lehmann-Scheffé 68 Perron-Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn-Guttman 87 Thomas, Niels Peter vi Tiritiri Island 122		-
scaled 43 residual mean square, MSE 19 residual sum of squares, SSE 19 rotation 111 of observations 79  SSR 19 SSR 19 SSR 19 SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84  Samuelson's inequality 118 Schur complement 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: A' = -A 1 Smith, Harry v solution  SSE under M <sub>12-1</sub> 21 SSE, various representations 20 SSR 19 SURVO vi Sylvester's inequality 84  T  theorem Albert 114 Cochran 28 Courant-Fischer 104 Eckart-Young 105, 111 Frisch-Waugh-Lovell 15, 22, 61 Gauss-Markov 53 interlacing 103 Lehmann-Scheffé 68 Perron-Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn-Guttman 87 Thomas, Niels Peter vi Tiritiri Island 122		· · · · · · · · · · · · · · · · · · ·
residual mean square, MSE 19 residual sum of squares, SSE 19 rotation 111   of observations 79  SSE, various representations 20 SSR 19 SST 19   weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84  Samuelson's inequality 118 Schur complement 87   determinant 87 MP-inverse 93   rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi shorted matrix 115 Similarity 103 Simon, Paul v simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: A' = -A 1 Smith, Harry v solution  SSE, various representations 20 SSR 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84  T  Cochran 28 Courant-Fischer 104 Eckart-Young 105, 111 Frisch-Waugh-Lovell 15, 22, 61 Gauss-Markov 53 interlacing 103 Lehmann-Scheffé 68 Perron-Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn-Guttman 87 Thomas, Niels Peter vi Tiritiri Island 122	= -	
residual sum of squares, SSE 19 rotation 111 of observations 79  SSR 19 SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84  Samuelson's inequality 118 Schur complement 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi Shorted matrix 115 Seber, George A. F. v, vi Shorted matrix 115 Similarity 103 Simon, Paul v Simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: A' = -A 1 Smith, Harry v Solution  SSR 19 SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23  Theorem Courant-Fischer 104 Eckart-Young 105, 111 Frisch-Waugh-Lovell 15, 22, 61 Gauss-Markov 53 interlacing 103 Lehmann-Scheffé 68 Perron-Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn-Guttman 87 Thomas, Niels Peter vi Tritiri Island 122		
rotation 111 of observations 79  SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23 Survo vi Sylvester's inequality 84  Samuelson's inequality 118 Schur complement 87 determinant 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi Shorted matrix 115 Seber, George A. F. v, vi Shorted matrix 115 Similarity 103 Simon, Paul v Simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: A' = -A 1 Smith, Harry v Solution  SST 19 weighted SSE 40, 56 sum of squares and cubes of integers 23  Theorem Courant-Fischer 104 Eckart-Young 105, 111 Frisch-Waugh-Lovell 15, 22, 61 Gauss-Markov 53 interlacing 103 Lehmann-Scheffé 68 Perron-Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn-Guttman 87 Thomas, Niels Peter vi Tiritiri Island 122	=	
of observations 79  weighted SSE 40, 56 sum of squares and cubes of integers 23  Survo vi Sylvester's inequality 84  Samuelson's inequality 118  Schur complement 87 MP-inverse 93 rank additivity 87 Schur's triangularization theorem 111 Seber, George A. F. v, vi Shorted matrix 115 Similarity 103 Simon, Paul v Simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 singular value decomposition 109 skew-symmetric: A' = -A 1 Smith, Harry v  weighted SSE 40, 56 sum of squares and cubes of integers 23  Survo vi Sylvester's inequality 84  Theorem Albert 114 Cochran 28 Courant-Fischer 104 Eckart-Young 105, 111 Frisch-Waugh-Lovell 15, 22, 61 Gauss-Markov 53 interlacing 103 Lehmann-Scheffé 68 Perron-Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn-Guttman 87 Thomas, Niels Peter vi Solution  Tritiri Island 122	•	
sum of squares and cubes of integers 23  Survo vi Sylvester's inequality 84  Samuelson's inequality 118  Schur complement 87 MP-inverse 93 rank additivity 87  Schur's triangularization theorem 111 Seber, George A. F. v, vi Shorted matrix 115 Similarity 103 Simon, Paul v Simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107  singular value decomposition 109 skew-symmetric: A' = -A 1  Smith, Harry v  Solution  Sylvester's inequality 84  Theorem Albert 114 Cochran 28 Courant-Fischer 104 Eckart-Young 105, 111 Frisch-Waugh-Lovell 15, 22, 61 Gauss-Markov 53 interlacing 103 Lehmann-Scheffé 68 Perron-Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn-Guttman 87 Thomas, Niels Peter vi Tritiri Island 122	of observations 79	
Samuelson's inequality 118  Schur complement 87  MP-inverse 93  rank additivity 87  Seber, George A. F. v, vi  shorted matrix 115  Similarity 103  Simon, Paul v  simultaneous diagonalization  by a nonsingular matrix 107  by an orthogonal matrix 107  of commuting matrices 107  singular value decomposition 109  skew-symmetric: A' = -A 1  Survo vi  Sylvester's inequality 84  T  theorem  Albert 114  Cochran 28  Courant-Fischer 104  Eckart-Young 105, 111  Frisch-Waugh-Lovell 15, 22, 61  Gauss-Markov 53  interlacing 103  Lehmann-Scheffé 68  Perron-Frobenius 112  Poincaré separation 104  Schur's triangularization 111  Wedderburn-Guttman 87  Thomas, Niels Peter vi  Solution  Tiritiri Island 122		
Samuelson's inequality 118  Schur complement 87  MP-inverse 93  rank additivity 87  Schur's triangularization theorem 111  Seber, George A. F. v, vi  shorted matrix 115  Similarity 103  Simon, Paul v  simultaneous diagonalization  by a nonsingular matrix 107  by an orthogonal matrix 107  of commuting matrices 107  singular value decomposition 109  skew-symmetric: A' = -A 1  Smith, Harry v  Solution  Tiritiri Island 122	S	
Schur complement 87  determinant 87  MP-inverse 93  rank additivity 87  Schur's triangularization theorem 111  Seber, George A. F. v, vi  shorted matrix 115  Similarity 103  Simon, Paul v  simultaneous diagonalization  by a nonsingular matrix 107  by an orthogonal matrix 107  of commuting matrices 107  singular value decomposition 109  skew-symmetric: A' = -A 1  Smith, Harry v  Thomas, Niels Peter vi  Solution  Ttheorem  Albert 114  Cochran 28  Courant-Fischer 104  Eckart-Young 105, 111  Frisch-Waugh-Lovell 15, 22, 61  Gauss-Markov 53  interlacing 103  Lehmann-Scheffé 68  Perron-Frobenius 112  Poincaré separation 104  Schur's triangularization 111  Wedderburn-Guttman 87  Thomas, Niels Peter vi  Tiritiri Island 122		Sylvester's inequality 84
determinant 87  MP-inverse 93  rank additivity 87  Schur's triangularization theorem 111  Seber, George A. F. v, vi  shorted matrix 115  Similarity 103  Simon, Paul v  simultaneous diagonalization  by a nonsingular matrix 107  by an orthogonal matrix 107  of commuting matrices 107  singular value decomposition 109  skew-symmetric: A' = -A 1  Smith, Harry v  Thomas, Niels Peter vi  Solution  Albert 114  Cochran 28  Courant–Fischer 104  Eckart–Young 105, 111  Frisch–Waugh–Lovell 15, 22, 61  Gauss–Markov 53  interlacing 103  Lehmann–Scheffé 68  Perron–Frobenius 112  Poincaré separation 104  Schur's triangularization 111  Wedderburn–Guttman 87  Thomas, Niels Peter vi  Tiritiri Island 122	Samuelson's inequality 118	
MP-inverse 93 rank additivity 87  Schur's triangularization theorem 111  Seber, George A. F. v, vi Shorted matrix 115 Similarity 103 Simon, Paul v Simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 Singular value decomposition 109 Schur's triangularization 111 Skew-symmetric: A' = -A 1 Smith, Harry v  Thomas, Niels Peter vi Solution  Albert 114 Cochran 28 Courant–Fischer 104 Eckart–Young 105, 111 Frisch–Waugh–Lovell 15, 22, 61 Gauss–Markov 53 interlacing 103 Lehmann–Scheffé 68 Perron–Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn–Guttman 87 Thomas, Niels Peter vi Tritiri Island 122	Schur complement 87	T
rank additivity 87  Schur's triangularization theorem 111  Seber, George A. F. v, vi  Shorted matrix 115  Similarity 103  Simon, Paul v  Simultaneous diagonalization  by a nonsingular matrix 107  by an orthogonal matrix 107  of commuting matrices 107  singular value decomposition 109  skew-symmetric: A' = -A 1  Smith, Harry v  Solution  Albert 114  Cochran 28  Courant–Fischer 104  Eckart–Young 105, 111  Frisch—Waugh–Lovell 15, 22, 61  Gauss–Markov 53  interlacing 103  Lehmann–Scheffé 68  Perron–Frobenius 112  Poincaré separation 104  Schur's triangularization 111  Wedderburn–Guttman 87  Thomas, Niels Peter vi  Tiritiri Island 122	determinant 87	
Schur's triangularization theorem 111  Seber, George A. F. v, vi Shorted matrix 115 Similarity 103 Simon, Paul v Simultaneous diagonalization by a nonsingular matrix 107 by an orthogonal matrix 107 of commuting matrices 107 Singular value decomposition 109 Schur's triangularization 111 Skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Smith, Harry v  Cochran 28 Courant–Fischer 104 Eckart–Young 105, 111 Frisch–Waugh–Lovell 15, 22, 61 Gauss–Markov 53 interlacing 103 Lehmann–Scheffé 68 Perron–Frobenius 112 Poincaré separation 104 Schur's triangularization 111 Wedderburn–Guttman 87 Thomas, Niels Peter vi Solution Tiritiri Island 122		
Seber, George A. F. v, vi Shorted matrix 115 Courant–Fischer 104 Eckart–Young 105, 111 Frisch–Waugh–Lovell 15, 22, 61 Gauss–Markov 53 Simultaneous diagonalization by a nonsingular matrix 107 Lehmann–Scheffé 68 by an orthogonal matrix 107 Perron–Frobenius 112 of commuting matrices 107 Poincaré separation 104 Singular value decomposition 109 Schur's triangularization 111 Skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Wedderburn–Guttman 87 Smith, Harry v Thomas, Niels Peter vi solution Tiritiri Island 122	•	
shorted matrix 115		
similarity 103  Simon, Paul v  Simultaneous diagonalization  by a nonsingular matrix 107  by an orthogonal matrix 107  of commuting matrices 107  singular value decomposition 109  skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1  Smith, Harry v  Solution  Frisch-Waugh-Lovell 15, 22, 61  Gauss-Markov 53  interlacing 103  Lehmann-Scheffé 68  Perron-Frobenius 112  Poincaré separation 104  Schur's triangularization 111  Wedderburn-Guttman 87  Thomas, Niels Peter vi  Solution  Frisch-Waugh-Lovell 15, 22, 61		
Simon, Paul v  simultaneous diagonalization  by a nonsingular matrix 107  by an orthogonal matrix 107  of commuting matrices 107  singular value decomposition 109  skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1  Smith, Harry v  Solution  Gauss-Markov 53  interlacing 103  Lehmann-Scheffé 68  Perron-Frobenius 112  Poincaré separation 104  Schur's triangularization 111  Wedderburn-Guttman 87  Thomas, Niels Peter vi  Solution  Tiritiri Island 122		2 ,
simultaneous diagonalization interlacing 103 by a nonsingular matrix 107 Lehmann—Scheffé 68 by an orthogonal matrix 107 Perron—Frobenius 112 of commuting matrices 107 Poincaré separation 104 singular value decomposition 109 Schur's triangularization 111 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Wedderburn—Guttman 87 Smith, Harry v Thomas, Niels Peter vi solution Tiritiri Island 122	3	
by a nonsingular matrix 107 Lehmann–Scheffé 68 by an orthogonal matrix 107 Perron–Frobenius 112 of commuting matrices 107 Poincaré separation 104 singular value decomposition 109 Schur's triangularization 111 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Wedderburn–Guttman 87 Smith, Harry v Thomas, Niels Peter vi solution Tiritiri Island 122		
by an orthogonal matrix 107 Perron–Frobenius 112 of commuting matrices 107 Poincaré separation 104 Singular value decomposition 109 Schur's triangularization 111 Skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Wedderburn–Guttman 87 Smith, Harry v Thomas, Niels Peter vi solution Tiritiri Island 122	•	E
of commuting matrices 107 Poincaré separation 104 Singular value decomposition 109 Schur's triangularization 111 Skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Wedderburn-Guttman 87 Smith, Harry v Thomas, Niels Peter vi solution Tiritiri Island 122		
singular value decomposition 109 Schur's triangularization 111 skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Wedderburn-Guttman 87 Smith, Harry v Thomas, Niels Peter vi solution Tiritiri Island 122		
skew-symmetric: $\mathbf{A}' = -\mathbf{A}$ 1 Wedderburn-Guttman 87 Smith, Harry v Thomas, Niels Peter vi solution Tiritiri Island 122	_	1
Smith, Harry v Thomas, Niels Peter vi solution Tiritiri Island 122		
solution Tiritiri Island 122	•	
to 11(11 + 111 ) (12) + 2111 ) + 0 total sum of squares, 551 15	to $\mathbf{A}(\mathbf{X}: \mathbf{V}\mathbf{X}^{\perp}) = (\mathbf{X}_f: \mathbf{V}_{21}\mathbf{X}^{\perp})$ 70	total sum of squares, SST 19

transposition 86	of prediction error with a given $\mathbf{x}_*$ 18
Trenkler, Götz vi	variance function 27
triangular factorization 34	vec 119
triangular matrix 34, 111	in multivariate model 76
	in multivariate sample 29
U	vector of means $\bar{\mathbf{x}}$ 6
	Vehkalahti, Kimmo vi
unbiased estimator of $\sigma^2$	VIF 17,90
$\hat{\sigma}^2$ 19	volume of the ellipsoid 38
$\hat{\sigma}_{(i)}^2$ 43	1
$\tilde{\sigma}^{2}$ 40, 41, 56	W
unbiasedly predictable 69	
	Watson efficiency
V	definition 62
	decomposition 66
variable space 6	factorization 66
variable vector 6	lower limit 62
variance	weakly singular linear model: $\mathscr{C}(X) \subset \mathscr{C}(V)$
$\operatorname{var}_{s}(y), \operatorname{var}_{d}(y) = 8$	53
$var(x) = E(x - \mu_x)^2  3$	Wedderburn-Guttman theorem 87
$se^2(\hat{\beta}_i)$ 18	Weisberg, Sanford v
$var(\mathbf{a}'\mathbf{x}) = \mathbf{a}' \mathbf{\Sigma} \mathbf{a}  10$	Wielandt inequality 117
$\operatorname{var}(\hat{\beta}_i)$ 17	Wilks's lambda 30
$\operatorname{var}(\hat{\boldsymbol{\varepsilon}}_i)$ 14	Wishart-distribution see distribution
of a dichotomous variable 23	Working-Hotelling confidence band 19