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INVERTING COVARIANCE MATRICES

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Abstract

Some useful tools in modelling linear experiments with general multi-way classification of the random effects and some convenient forms of the covariance matrix and its inverse are presented. Moreover, the Sherman-Morrison-Woodbury formula is applied for inverting the covariance matrix in such experiments.

Keywords: multi-way classification, cross, hierarchical, balanced, unbalanced, covariance matrix, inverting.

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