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VARIANCE COMPONENTS ESTIMATION IN GENERALIZED ORTHOGONAL MODELS

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Abstract

The model $y = \sum_{j=1}^{w} X_j \underline{\beta}_j + \underline{e}$ is generalized orthogonal if the orthogonal projection matrices on the range spaces of matrices X_j, $j = 1, ..., w$, commute. Unbiased estimators are obtained for the variance components of such models with cross-nesting.

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