

ON MAXIMUM LIKELIHOOD ESTIMATION IN MIXED
NORMAL MODELS WITH TWO VARIANCE
COMPONENTS

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Abstract

In the paper we deal with the problem of parameter estimation in the linear normal mixed model with two variance components. We present solutions to the problem of finding the global maximizer of the likelihood function and to the problem of finding the global maximizer of the REML likelihood function in this model.

Keywords: variance component, linear mixed model, maximum likelihood.

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