

More about the BLUEs under two different linear models

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Abstract

In this talk we consider two linear models, $M_1 = \{y, X\beta, V_1\}$ and $M_2 = \{y, X\beta, V_2\}$, say, which differ only in their covariance matrices. Our main focus lies on the equality of the BLUEs of $X\beta$ under these models. The corresponding problems between the models $\{y, X\beta, I_n\}$ and $\{y, X\beta, V\}$, i.e., between ordinary least squares estimator and BLUE are pretty well studied. Our purpose is to do the corresponding considerations between the BLUEs of $X\beta$ under M_1 and M_2 . This talk is continuation to the talk of the same authors given in LINSTAT-2010 in Tomar.

Keywords

Best linear unbiased estimator, Gauss–Markov model, Generalized least squares estimator, Ordinary least squares estimator.

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