

(a) We have that

$$XX^* = \begin{bmatrix} 2 & 2 & 2 & 1 & 1 & 1 \\ 2 & 2 & 2 & 1 & 1 & 1 \\ 2 & 2 & 2 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 & 2 & 2 \\ 1 & 1 & 1 & 2 & 2 & 2 \\ 1 & 1 & 1 & 2 & 2 & 2 \end{bmatrix}, (XX^*)^- = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

$$X_{\min} = X^*(XX^*)^- = \begin{bmatrix} 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \end{bmatrix}.$$

(b) We have that $X^*X = \begin{bmatrix} 6 & 3 & 3 \\ 3 & 3 & 0 \\ 3 & 0 & 3 \end{bmatrix}$, $(X^*X)^- = \begin{bmatrix} 0 & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & \frac{1}{2} \end{bmatrix}$ and $X_{ls} =$

$$(X^*X)^-X^* = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} \end{bmatrix}.$$

(c) Both the minimum norm and least-square inverses are reflexive. We have

$$X^* = X_{\min}XX_{ls} = \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix}$$

9 (a) Let G be a generalized inverse of A . A generalized inverse of PAQ is $Q^{-1}GP^{-1}$.

Indeed, $PAQQ^{-1}GP^{-1}PAQ = PAGAQ = PAQ$.

(b) The generalized inverse is GA because $GAGA = GA$.

(c) If G is a generalized inverse of A then $(1/k)G$ is a generalized inverse of kA . We have that $kA(1/k)GkA = AGA = A$.

(d) The generalized inverse is ABA because $(ABA)(ABA)(ABA) = (ABA)^2(ABA) = (ABA)(ABA) = ABA$.

(e) If J is $n \times n$ then $\frac{1}{n^2}J$ is a generalized inverse of J .

$$J\frac{1}{n^2}JJ = J$$

Solution Manual Linear Models

Shayle R. Searle



Solution Manual Linear Models:

Solutions Manual to accompany Introduction to Linear Regression Analysis Douglas C. Montgomery, Elizabeth A. Peck, G. Geoffrey Vining, 2013-04-23 As the Solutions Manual this book is meant to accompany the main title Introduction to Linear Regression Analysis Fifth Edition Clearly balancing theory with applications this book describes both the conventional and less common uses of linear regression in the practical context of today's mathematical and scientific research Beginning with a general introduction to regression modeling including typical applications the book then outlines a host of technical tools that form the linear regression analytical arsenal including basic inference procedures and introductory aspects of model adequacy checking how transformations and weighted least squares can be used to resolve problems of model inadequacy how to deal with influential observations and polynomial regression models and their variations The book also includes material on regression models with autocorrelated errors bootstrapping regression estimates classification and regression trees and regression model validation

Methods and Applications of Linear Models Ronald R. Hocking, 2005-02-04 A popular statistical text now updated and better than ever The ready availability of high speed computers and statistical software encourages the analysis of ever larger and more complex problems while at the same time increasing the likelihood of improper usage That is why it is increasingly important to educate end users in the correct interpretation of the methodologies involved Now in its second edition Methods and Applications of Linear Models Regression and the Analysis of Variance seeks to more effectively address the analysis of such models through several important changes Notable in this new edition Fully updated and expanded text reflects the most recent developments in the AVE method Rearranged and reorganized discussions of application and theory enhance text's effectiveness as a teaching tool More than 100 new exercises in the areas of regression and analysis of variance As in the First Edition the author presents a thorough treatment of the concepts and methods of linear model analysis and illustrates them with various numerical and conceptual examples using a data based approach to development and analysis Data sets available on an FTP site allow readers to apply analytical methods discussed in the book

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