

Ronald Christensen

Plane Answers to Complex Questions

The Theory of Linear Models

Fourth edition



Contents

1	Introduction	1
1.1	Random Vectors and Matrices	3
1.2	Multivariate Normal Distributions	5
1.3	Distributions of Quadratic Forms	8
1.4	Generalized Linear Models	12
1.5	Additional Exercises	14
2	Estimation	17
2.1	Identifiability and Estimability	18
2.2	Estimation: Least Squares	23
2.3	Estimation: Best Linear Unbiased	28
2.4	Estimation: Maximum Likelihood	29
2.5	Estimation: Minimum Variance Unbiased	30
2.6	Sampling Distributions of Estimates	31
2.7	Generalized Least Squares	33
2.8	Normal Equations	37
2.9	Bayesian Estimation	38
2.9.1	Distribution Theory	42
2.10	Additional Exercises	46
3	Testing	49
3.1	More About Models	49
3.2	Testing Models	52
3.2.1	A Generalized Test Procedure	59
3.3	Testing Linear Parametric Functions	61
3.3.1	A Generalized Test Procedure	70
3.3.2	Testing an Unusual Class of Hypotheses	72
3.4	Discussion	74
3.5	Testing Single Degrees of Freedom in a Given Subspace	76
3.6	Breaking a Sum of Squares into Independent Components	77
3.6.1	General Theory	77

3.6.2	Two-Way ANOVA	81
3.7	Confidence Regions	83
3.8	Tests for Generalized Least Squares Models	84
3.8.1	Conditions for Simpler Procedures	86
3.9	Additional Exercises	89
4	One-Way ANOVA	91
4.1	Analysis of Variance	92
4.2	Estimating and Testing Contrasts	99
4.3	Additional Exercises	102
5	Multiple Comparison Techniques	105
5.1	Scheffé's Method	106
5.2	Least Significant Difference Method	110
5.3	Bonferroni Method	111
5.4	Tukey's Method	112
5.5	Multiple Range Tests: Newman–Keuls and Duncan	114
5.6	Summary	115
5.6.1	Fisher Versus Neyman–Pearson	118
5.7	Additional Exercises	119
6	Regression Analysis	121
6.1	Simple Linear Regression	122
6.2	Multiple Regression	123
6.2.1	Nonparametric Regression and Generalized Additive Models .	128
6.3	General Prediction Theory	130
6.3.1	Discussion	130
6.3.2	General Prediction	131
6.3.3	Best Prediction	132
6.3.4	Best Linear Prediction	134
6.3.5	Inner Products and Orthogonal Projections in General Spaces .	138
6.4	Multiple Correlation	139
6.4.1	Squared Predictive Correlation	142
6.5	Partial Correlation Coefficients	143
6.6	Testing Lack of Fit	146
6.6.1	The Traditional Test	147
6.6.2	Near Replicate Lack of Fit Tests	149
6.6.3	Partitioning Methods	151
6.6.4	Nonparametric Methods	154
6.7	Polynomial Regression and One-Way ANOVA	155
6.8	Additional Exercises	159

7 Multifactor Analysis of Variance	163
7.1 Balanced Two-Way ANOVA Without Interaction	163
7.1.1 Contrasts	167
7.2 Balanced Two-Way ANOVA with Interaction	169
7.2.1 Interaction Contrasts	173
7.3 Polynomial Regression and the Balanced Two-Way ANOVA	179
7.4 Two-Way ANOVA with Proportional Numbers	182
7.5 Two-Way ANOVA with Unequal Numbers: General Case	184
7.6 Three or More Way Analyses	191
7.7 Additional Exercises	199
8 Experimental Design Models	203
8.1 Completely Randomized Designs	204
8.2 Randomized Complete Block Designs: Usual Theory	204
8.3 Latin Square Designs	205
8.4 Factorial Treatment Structures	208
8.5 More on Factorial Treatment Structures	211
8.6 Additional Exercises	214
9 Analysis of Covariance	215
9.1 Estimation of Fixed Effects	216
9.2 Estimation of Error and Tests of Hypotheses	220
9.3 Application: Missing Data	223
9.4 Application: Balanced Incomplete Block Designs	225
9.5 Application: Testing a Nonlinear Full Model	233
9.6 Additional Exercises	235
10 General Gauss–Markov Models	237
10.1 BLUEs with an Arbitrary Covariance Matrix	238
10.2 Geometric Aspects of Estimation	243
10.3 Hypothesis Testing	247
10.4 Least Squares Consistent Estimation	252
10.5 Perfect Estimation and More	259
11 Split Plot Models	267
11.1 A Cluster Sampling Model	268
11.2 Generalized Split Plot Models	272
11.3 The Split Plot Design	281
11.4 Identifying the Appropriate Error	284
11.5 Exercise: An Unusual Split Plot Analysis	288
12 Mixed Models and Variance Components	291
12.1 Mixed Models	291
12.2 Best Linear Unbiased Prediction	293
12.3 Mixed Model Equations	297
12.4 Variance Component Estimation: Maximum Likelihood	299

12.5 Maximum Likelihood Estimation for Singular Normal Distributions	303
12.6 Variance Component Estimation: REML	304
12.7 Variance Component Estimation: MINQUE	307
12.8 Variance Component Estimation: MIVQUE	310
12.9 Variance Component Estimation: Henderson's Method 3	311
12.10 Exact <i>F</i> Tests for Variance Components	314
12.10.1 Wald's Test	314
12.10.2 Öfversten's Second Method	316
12.10.3 Comparison of Tests	318
12.11 Recovery of Interblock Information in BIB Designs	320
12.11.1 Estimation	322
12.11.2 Model Testing	325
12.11.3 Contrasts	327
12.11.4 Alternative Inferential Procedures	328
12.11.5 Estimation of Variance Components	329
13 Model Diagnostics	333
13.1 Leverage	335
13.1.1 Mahalanobis Distances	337
13.1.2 Diagonal Elements of the Projection Operator	339
13.1.3 Examples	340
13.2 Checking Normality	346
13.2.1 Other Applications for Normal Plots	352
13.3 Checking Independence	354
13.3.1 Serial Correlation	355
13.4 Heteroscedasticity and Lack of Fit	361
13.4.1 Heteroscedasticity	361
13.4.2 Lack of Fit	365
13.5 Updating Formulae and Predicted Residuals	370
13.6 Outliers and Influential Observations	373
13.7 Transformations	377
14 Variable Selection	381
14.1 All Possible Regressions and Best Subset Regression	382
14.1.1 R^2	382
14.1.2 Adjusted R^2	383
14.1.3 Mallows's C_p	384
14.2 Stepwise Regression	385
14.2.1 Forward Selection	385
14.2.2 Tolerance	386
14.2.3 Backward Elimination	386
14.2.4 Other Methods	387
14.3 Discussion of Variable Selection Techniques	387

15 Collinearity and Alternative Estimates	391
15.1 Defining Collinearity	391
15.2 Regression in Canonical Form and on Principal Components	396
15.2.1 Principal Component Regression	398
15.2.2 Generalized Inverse Regression	399
15.3 Classical Ridge Regression	399
15.4 More on Mean Squared Error	402
15.5 Penalized Estimation.....	402
15.5.1 Bayesian Connections	405
15.6 Orthogonal Regression	406
A Vector Spaces	411
B Matrix Results	419
B.1 Basic Ideas	419
B.2 Eigenvalues and Related Results	421
B.3 Projections	425
B.4 Miscellaneous Results.....	434
B.5 Properties of Kronecker Products and Vec Operators	435
B.6 Tensors	437
B.7 Exercises	438
C Some Univariate Distributions	443
D Multivariate Distributions	447
E Inference for One Parameter	451
E.1 Testing	452
E.2 <i>P</i> values	455
E.3 Confidence Intervals	456
E.4 Final Comments on Significance Testing	457
F Significantly Insignificant Tests	459
F.1 Lack of Fit and Small <i>F</i> Statistics	460
F.2 The Effect of Correlation and Heteroscedasticity on <i>F</i> Statistics.....	463
G Randomization Theory Models	469
G.1 Simple Random Sampling	469
G.2 Completely Randomized Designs	471
G.3 Randomized Complete Block Designs	473
References	477
Author Index	483
Index	487