

CONTENTS

LIST OF EXAMPLES xvii

CHAPTER 1 INTRODUCTION TO LINEAR MODELS 1

1.1. Simple Linear Models 1

1.1.1. Regression Models 3

1.1.2. Means Models 6

1.1.3. Constrained Models 11

1.1.4. Combined Models 12

1.2. General Linear Models 14

1.3. Discussion 16

Chapter 1 Exercises 17

CHAPTER 2 THE DISTRIBUTION OF LINEAR AND QUADRATIC FUNCTIONS OF NORMAL VECTORS 19

2.1. Introduction 19

2.2. The Multivariate Normal Distribution 19

2.2.1. Moments of Random Vectors 19

2.2.2. The Density and Moment Generating Functions 20

2.3. Noncentral Distributions 21

2.3.1. The Noncentral Chi-Square Distribution 21

2.3.2. The Noncentral t Distribution 24

2.3.3. The Noncentral F Distribution 25

2.4. The Distribution of Quadratic Forms 26

Chapter 2 Exercises 32

CHAPTER 3 ESTIMATION AND HYPOTHESIS TESTING FOR SIMPLE LINEAR MODELS 35**3.1. Introduction 35****3.2. Estimation of Parameters 36**

3.2.1. The Unconstrained Model 36

3.2.2. The Constrained Model 38

3.2.3. Least Squares Estimation 42

3.3. Tests of Linear Hypotheses on θ 45

3.3.1. The Unconstrained Model 45

3.3.2. The Constrained Model 48

3.3.3. Subhypotheses and Significance Levels 51

3.4. Confidence Regions, Confidence Intervals, and Prediction Intervals 52

3.4.1. Confidence Regions and Intervals 52

3.4.2. Simultaneous Confidence Intervals 54

3.4.3. Prediction Intervals 57

3.5. Additional Topics on Regression Models 59

3.5.1. Detection of Problems with the Data 60

3.5.2. Problems with the Model 61

3.5.3. The Assumption of Normality 61

3.5.4. Variable Selection 62

3.6. A Numerical Example 62**Chapter 3 Exercises 67****CHAPTER 4 THE ANALYSIS OF MEANS 69****4.1. Introduction 69****4.2. Estimation of Parameters 75**4.2.1. The Unconstrained Model: $n_i > 0$ 764.2.2. The Constrained Model: $n_i > 0$ 77

4.2.3. Missing Cells, Effective Models, and Connectedness 79

4.3. Tests of Linear Hypotheses on Cell Means 834.3.1. The Unconstrained Model: $n_i > 0$ 844.3.2. The Constrained Model: $n_i > 0$ 84

4.3.3. Missing Cells and Effective Hypotheses 85

4.3.4. Subhypotheses and Significance Levels 89

4.3.5. Single Degree of Freedom Hypotheses, Contrasts, and Orthogonal Contrasts 90

4.4. Simultaneous Confidence Intervals and Multiple Comparisons 93

4.4.1. Tukey's Studentized Range Intervals 94

4.4.2. Multiple Range Tests 98

Chapter 4 Exercises 99**CHAPTER 5 THE ONE-WAY CLASSIFICATION MODEL 102****5.1. Introduction 102****5.2. Estimation of Parameters 103****5.3. Tests of Hypotheses 103**

5.3.1. The Hypothesis of Equal Means 103

5.3.2. Tests of Subhypotheses 107

5.4. Simultaneous Confidence Intervals 108**5.5. A Numerical Example 109****Chapter 5 Exercises 114****CHAPTER 6 THE TWO-WAY CLASSIFICATION MODEL 116****6.1. Introduction 116****6.2. Estimation of Parameters 117**

6.2.1. The Unconstrained Model 117

6.2.2. The No-Interaction Model 117

6.2.3. A Canonical Form for the Unconstrained, Two-Factor Model 137

6.3. Tests of Hypotheses 139

6.3.1. The Unconstrained Model 140

6.3.2. The No-Interaction Model 166

6.3.3. A Constrained Model: The Zero-Level Problem 177

Chapter 6 Exercises 179**CHAPTER 7 MORE COMPLEX MODELS 182****7.1. *K*-Factor Models 182**

7.1.1. The Unconstrained, Three-Factor Model 182

7.1.2. The Constrained, Three-Factor Model 192

7.2. Nested Models 196

7.2.1. The Two-Fold Nested Model 197

7.2.2. A Partially Nested Model 203

7.3. Balanced Incomplete Block Designs 211
7.4. The Analysis of Means and Concomitant Variables 218
7.5. Summary 226
Chapter 7 Exercises 226

CHAPTER 8 ESTIMATION AND HYPOTHESIS TESTING FOR THE GENERAL LINEAR MODEL: GENERAL THEORY 231

8.1. Introduction 231
8.2. Estimation of Parameters 238
8.2.1. Maximum Likelihood Estimation (ML) 239
8.2.2. Restricted Maximum Likelihood Estimation (REML) 244
8.2.3. Moment Estimators 249
8.3. Tests of Hypotheses 253
8.3.1. The Likelihood Ratio Test 253
8.3.2. A Modified Likelihood Ratio Test 255
8.3.3. Tests Based on Ratios of Quadratic Forms 257
8.3.4. An Approximate Procedure for Hypotheses on θ 257
8.4. Confidence Regions and Intervals 258
8.4.1. Confidence Regions and Intervals for θ 258
8.4.2. Confidence Intervals for Functions of ϕ 258
Chapter 8 Exercises 260

CHAPTER 9 THE ANALYSIS OF MEANS AND VARIANCE: SPECIAL MODELS 262

9.1. Introduction 262
9.2. A Special Covariance Structure 262
9.2.1. Definition of V and Development of V^{-1} 262
9.2.2. Parameter Estimation 272
9.2.3. A Comparison of ML, REML, and Moment Estimators 275
9.2.4. Tests of Hypotheses on ϕ 278
9.2.5. Confidence Intervals on ϕ 283
9.3. Mixed Models With Special Structure 288
9.3.1. A General Mean Structure 288
9.3.2. Parameter Estimation 290
9.3.3. Tests of Hypotheses 296
9.3.4. Confidence Intervals 300

9.4. Two Examples 301

9.4.1. A Partially Nested Model 301

9.4.2. The Split-Plot Model 304

9.5. Unbalanced Mixed Models 306

9.5.1. Definition of the Unbalanced Model 306

9.5.2. The Mixed, Balanced Incomplete Block Model 307

Chapter 9 Exercises 315**CHAPTER 10 VARIANCE COMPONENT MODELS 316****10.1. Definition and Examples 316****10.2. Analysis of Variance Estimators of Variance Components 321****10.3. The Problem of Negative Estimates of Variance Components 324****10.4. Resolution of a Controversy on the Two-Way Classification Mixed Model 330****10.5. Analysis of Variance Estimators with Unbalanced Data 334**

10.5.1. Discussion and Example 334

10.5.2. The Method of Synthesis for Computing Expected Mean Squares 336

10.5.3. Henderson's Method for Computing Expected Mean Squares 339

10.5.4. The Fixed Effects Hypothesis Method for Computing Expected Mean Squares 346

Chapter 10 Exercises 350**APPENDIX A MATHEMATICAL FACTS 352****APPENDIX B STATISTICAL FACTS 366****APPENDIX C TABLES 370***References 375**Index 381*