On Eliminating Transformations for Nuisance Parameters in Multivariate Linear Model [*]

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Abstract

The multivariate linear model, in which the matrix of the first order parameters is divided into two matrices: to the matrix of the useful parameters and to the matrix of the nuisance parameters, is considered. We examine eliminating transformations which eliminate the nuisance parameters without loss of information on the useful parameters and on the variance components.

Key words: Multivariate linear regression model, useful and nuisance parameters, LBLUE, eliminating transformation.

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