

CONTENTS

<i>Chapter</i>		<i>Page</i>
1	PRELIMINARIES	
1.1	Notation	1
1.2	The linear vector space	1
1.3	Basis of a vector space	2
1.4	Addition and intersection of vector spaces	3
1.5	Idempotent matrices	3
1.6	Covariance of vectors	4
1.7	The multivariate normal distribution	4
1.8	The non-central chi-squared distribution	5
1.9	Quadratic forms	6
1.10	The non-central F - and Beta distributions	8
1.11	Lagrange multipliers	9
1.12	Additional references	9
2	THE LINEAR HYPOTHESIS	
2.1	Regression analysis	10
2.2	Analysis of variance	10
2.3	General definition	11
3	LEAST SQUARES ESTIMATION	
3.1	Principle of least squares	13
3.2	Projection matrices	14
3.3	A useful lemma	15
3.4	Examples	15
3.5	Gauss–Markov theorem	18
3.6	The logic of least squares	19
3.7	Estimation of σ^2	20
3.8	Related topics	21
4	HYPOTHESIS TESTING	
4.1	Maximum likelihood estimation	23
4.2	The F -test	24
4.3	A canonical form	27
4.4	The Wald principle	27
4.5	Contrasts	29
4.6	Confidence regions	31
4.7	Additional references	32
5	PROPERTIES OF THE F -TEST	
5.1	Power of the F -test	34
5.2	Robustness	38
6	TESTING SEVERAL HYPOTHESES	
6.1	The nested procedure	40
6.2	Orthogonality	42

6.3	Orthogonality in complete two-way layouts	45
6.4	Complete higher-way layouts	51
6.5	Orthogonality in experimental designs	53
6.6	Orthogonal polynomials	56
6.7	The use of principal components in regression	56
6.8	Non-orthogonal hypotheses	57
6.9	Additional references	58
7	MODIFIED HYPOTHESES	
7.1	Least squares estimation	59
7.2	Hypothesis testing	60
7.3	Analysis of covariance	61
7.4	Addition of extra variables in regression	65
8	MISSING OBSERVATIONS	
8.1	Estimation	67
8.2	Hypothesis testing	69
8.3	Correction for bias	69
8.4	An example	70
8.5	An approximate test	71
8.6	Analysis of covariance method	72
8.7	Application to regression analysis	73
8.8	Additional references and related topics	74
9	MULTIVARIATE LINEAR HYPOTHESES	
9.1	Introduction	76
9.2	Test statistics	79
9.3	Examples	82
9.4	Testing several hypotheses	85
9.5	Analysis of covariance	86
9.6	Additional references	87
10	NON-LINEAR NORMAL MODELS	
10.1	Notation and assumptions	88
10.2	Least squares estimation	89
10.3	Properties of the estimates	91
10.4	Exact confidence regions and hypothesis tests	91
10.5	Further references	93
11	LARGE SAMPLE THEORY FOR NON-LINEAR HYPOTHESES	
11.1	Introduction	94
11.2	Notation	94
11.3	Maximum likelihood equations	96
11.4	The linear model approximation	98
11.5	The three test statistics	100
		103
APPENDICES		
REFERENCES		106
INDEX		115