

Linear algebra and linear models

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Abstrak

The main purpose of Linear algebra and linear models is to provide a rigorous introduction to the basic aspects of the theory of linear estimation and hypothesis testing. The necessary prerequisites in matrices, multivariate normal distribution, and distributions of quadratic forms are developed along the way. For this third edition, the material has been reorganised to develop the linear algebra in the first six chapters. Other key features include, coverage of topics such as rank additivity, inequalities for eigenvalues and singular values, a new chapter on linear mixed models, over seventy additional problems on rank : the matrix rank is an important and rich topic with connections to many aspects of linear algebra such as generalized inverses, idempotent matrices and partitioned matrices.