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= X
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$$E(y) = Xb$$

$$V \begin{bmatrix} u \\ e \end{bmatrix} = \begin{bmatrix} A\sigma_a^2 & 0 \\ 0 & I\sigma^2 e \end{bmatrix}$$

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_6 \end{bmatrix} = \begin{bmatrix} X_1 & 0 & 0 & \dots & 0 \\ 0 & X_2 & \dots & & 0 \\ \vdots & 0 & \dots & & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & X_6 & \end{bmatrix} \begin{bmatrix} b_1 \\ \vdots \\ b_6 \end{bmatrix} + \begin{bmatrix} Z_1 & 0 & 0 & \dots & 0 \\ 0 & Z_2 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & Z_6 & \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_6 \end{bmatrix} + \begin{bmatrix} e_1 \\ e_2 \\ \vdots \\ e_6 \end{bmatrix}$$

(P < /) (i = ...) i = y_i
i = X_i
i = b_i
(P < /) i = Z_i
(/) () i = u_i
i = e_i
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(/)
E(y) = Xb
Var(y) = ZGZ' + R
(P < /) R G

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