

G. A. F. SEBER, M.Sc., Ph.D., F.S.S.

THE LINEAR
HYPOTHESIS:
A GENERAL THEORY

BEING
NUMBER NINETEEN
OF

GRIFFIN'S STATISTICAL
MONOGRAPHS & COURSES

EDITED BY M. G. KENDALL, M.A., Sc.D.

The Linear Hypothesis A General Theory

H. Drygas



The Linear Hypothesis A General Theory:

The Linear Hypothesis George Arthur Frederick Seber, 1966 **The linear hypothesis: a general theory** London, C.Griffin George Arthur Frederick Seber, **Handbook Of Applied Econometrics And Statistical Inference** Aman Ullah, 2002-01-29 Summarizes developments and techniques in the field It highlights areas such as sample surveys nonparametric analysis hypothesis testing time series analysis Bayesian inference and distribution theory for applications in statistics economics medicine biology and engineering *Multivariate Observations* George A. F. Seber, 2004-08-24 WILEY INTERSCIENCE PAPERBACK SERIES The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists In recent years many monographs have been published on specialized aspects of multivariate data analysis on cluster analysis multidimensional scaling correspondence analysis developments of discriminant analysis graphical methods classification and so on This book is an attempt to review these newer methods together with the classical theory This one merits two cheers J C Gower Department of Statistics Rothamsted Experimental Station Harpenden U K Review in Biometrics June 1987 *Multivariate Observations* is a comprehensive sourcebook that treats data oriented techniques as well as classical methods Emphasis is on principles rather than mathematical detail and coverage ranges from the practical problems of graphically representing high dimensional data to the theoretical problems relating to matrices of random variables Each chapter serves as a self contained survey of a specific topic The book includes many numerical examples and over 1 100 references Statistical Models for Proportions and Probabilities George A.F. Seber, 2013-07-30 Methods for making inferences from data about one or more probabilities and proportions are a fundamental part of a statistician s toolbox and statistics courses Unfortunately many of the quick approximate methods currently taught have recently been found to be inappropriate This monograph gives an up to date review of recent research on the topic and presents both exact methods and helpful approximations Detailed theory is also presented for the different distributions involved and can be used in a classroom setting It will be useful for those teaching statistics at university level and for those involved in statistical consulting Bilinear Regression Analysis Dietrich von Rosen, 2018-08-02 This book expands on the classical statistical multivariate analysis theory by focusing on bilinear regression models a class of models comprising the classical growth curve model and its extensions In order to analyze the bilinear regression models in an interpretable way concepts from linear models are extended and applied to tensor spaces Further the book considers decompositions of tensor products into natural subspaces and addresses maximum likelihood estimation residual analysis influential observation analysis and testing hypotheses where properties of estimators such as moments asymptotic distributions or approximations of distributions are also studied Throughout the text examples and several analyzed data sets illustrate the different

approaches and fresh insights into classical multivariate analysis are provided This monograph is of interest to researchers and Ph D students in mathematical statistics signal processing and other fields where statistical multivariate analysis is utilized It can also be used as a text for second graduate level courses on multivariate analysis

The Coordinate-Free Approach to Gauss-Markov Estimation H. Drygas, 2012-12-06 These notes originate from a couple of lectures which were given in the Econometric Workshop of the Center for Operations Research and Econometrics CORE at the Catholic University of Louvain The participants of the seminars were recommended to read the first four chapters of Seber's book 40 but the exposition of the material went beyond Seber's exposition if it seemed necessary Coordinate free methods are not new in Gauss Markov estimation besides Seber the work of Kolmogorov 11 SCheffe 36 Kruskal 21 22 and Malinvaud 25 26 should be mentioned Malinvaud's approach however is a little different from that of the other authors because his optimality criterion is based on the ellipsoid of concentration This criterion is however equivalent to the usual concept of minimal covariance matrix and therefore the result must be the same in both cases While the usual theory gives no indication how small the covariance matrix can be made before the optimal estimator is computed Malinvaud can show how small the ellipsoid of concentration can be made it is at most equal to the intersection of the ellipsoid of concentration of the observed random vector and the linear space in which the unknown expectation value of the observed random vector is lying This exposition is based on the observation that in regression analysis and related fields two conclusions are or should preferably be applied repeatedly

Misspecification Tests in Econometrics L. G. Godfrey, 1988 Misspecification tests play an important role in detecting unreliable and inadequate economic models This book brings together many results from the growing literature in econometrics on misspecification testing It provides theoretical analyses and convenient methods for application The main emphasis is on the Lagrange multiplier principle which provides considerable unification although several other approaches are also considered The author also examines general checks for model adequacy that do not involve formulation of an alternative hypothesis General and specific tests are discussed in the context of multiple regression models systems of simultaneous equations and models with qualitative or limited dependent variables

A Matrix Handbook for Statisticians George A. F. Seber, 2008-01-07 A comprehensive must have handbook of matrix methods with a unique emphasis on statistical applications This timely book A Matrix Handbook for Statisticians provides a comprehensive encyclopedic treatment of matrices as they relate to both statistical concepts and methodologies Written by an experienced authority on matrices and statistical theory this handbook is organized by topic rather than mathematical developments and includes numerous references to both the theory behind the methods and the applications of the methods A uniform approach is applied to each chapter which contains four parts a definition followed by a list of results a short list of references to related topics in the book one or more references to proofs and references to applications The use of extensive cross referencing to topics within the book and external referencing to proofs allows for definitions to be located easily as

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The Linear Model and Hypothesis George Seber, 2015 This book provides a concise and integrated overview of hypothesis testing in four important subject areas namely linear and nonlinear models multivariate analysis and large sample theory The approach used is a geometrical one based on the concept of projections and their associated idempotent matrices thus largely avoiding the need to involve matrix ranks It is shown that all the hypotheses encountered are either linear or asymptotically linear and that all the underlying models used are either exactly or asymptotically linear normal models This equivalence can be used for example to extend the concept of orthogonality in the analysis of variance to other models and to show that the asymptotic equivalence of the likelihood ratio Wald and Score Lagrange Multiplier hypothesis tests generally applies

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