



The Model

$$\mathbf{\varepsilon} = W\mathbf{\psi} + \mathbf{v}$$

$$E(\mathbf{\varepsilon}) = 0$$

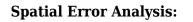
$$Var(\mathbf{\varepsilon}) = \sigma_{\psi}^{2}WW' + \sigma_{v}^{2}\mathbf{I}$$

$$E(\mathbf{\psi}) = E(\mathbf{v}) = 0, Cov(\mathbf{\psi}, \mathbf{v}) = \mathbf{0}$$

$$E(\mathbf{\psi}\mathbf{\psi}') = \Omega_{\psi} = \sigma_{\psi}^{2} \mathbf{I}, E(\mathbf{v}\mathbf{v}') = \Omega_{v} = \sigma_{v}^{2} \mathbf{I}$$

Spatial Error Analysis

Yicheng Fang



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