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... The Theory of Linear Models B. Jørgensen. Annette J. Dobson AN INTRODUCTION TO GENERALIZED LINEAR MODELS SECOND EDITION CHAPMAN & HALL/CRC A CRC Press Company Boca Raton London New York Washington, D.C.

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An Introduction to Generalized Linear Models, Second Edition, A.J. Dobson (University of Newcastle), Chapman & Hall, 1990. [The gentlest introduction to GLMs.] Generalized Linear Models, Second Edition, Peter McCullagh (University of Chicago) and John A Nelder (Imperial College), Chapman and Hall, 1989. Data Sets.

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Theory of Linear Mixed Models. where I is the identity matrix (diagonal matrix of 1s) and $\sigma^2 \epsilon$ is the residual variance. This structure assumes a homogeneous residual variance for all (conditional) observations and that they are (conditionally) independent. Other structures can be assumed such as compound symmetry or autoregressive.

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The authors' fresh approach, methodical presentation, wealth of examples, and introduction to topics beyond the classical theory set this book apart from other texts on linear models. It forms a refreshing and invaluable first step in students' study of advanced linear models, generalized linear models, nonlinear models, and dynamic models.

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A person's weight is measured both in pounds and kilos and both variables are entered into the model. 2. For each individual we record the number of years of preuniversity education, the number of years of university education and also the total number of years of education and put all three variables into the model.

CHAPMAN & HALL/CRC Texts in Statistical Science Series

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Jørgensen B, Lauritzen SL (2000)

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Goegebeur Y, Martínez JR (2010)

Dispersion models for extremes.

Extremes 13, 399–437; Jørgensen B,

Kokonendji CC (2011) Dispersion models for geometric sums.

Bent Jørgensen (statistician) - Wikipedia

Abstract Theory for linear models is used to show that linear models have good statistical properties. Linear model theory previously proved in the text includes Propositions 2.1, 2.2, 2.3, 2.10, 3.1, 3.2, 4.1, 4.2, and Theorem 3.3.

Some matrix manipulations are illustrated in Example 4.1.

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