OHP Picture 1

Recap:

□ Estimable Function

- Linear function of solutions from solutions of least squares normal equations

- Given solution vector $b^{(0)} = GX^Ty$ where G is a generalized inverse of X^TX, i.e. $X^TXGX^TX = X^TX$

- Def $q^T \cdot b^{(0)} = t^T \cdot E(y)$

because: $q^T \cdot b^{(0)} = q^T \cdot GX^Ty$

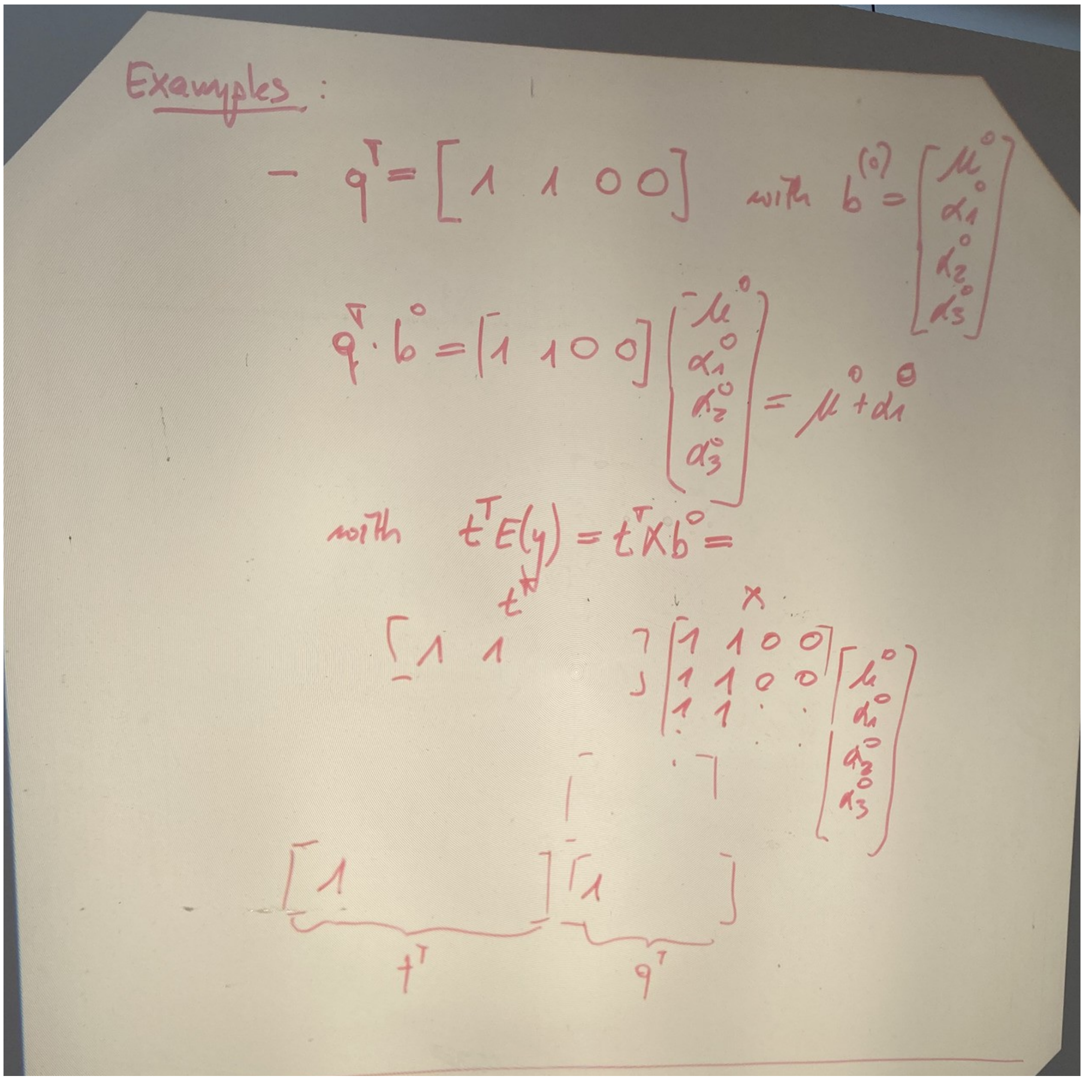
$\cancel{= t^T E(y) \cdot GX^Ty}$

$\cancel{= t^T X b}$

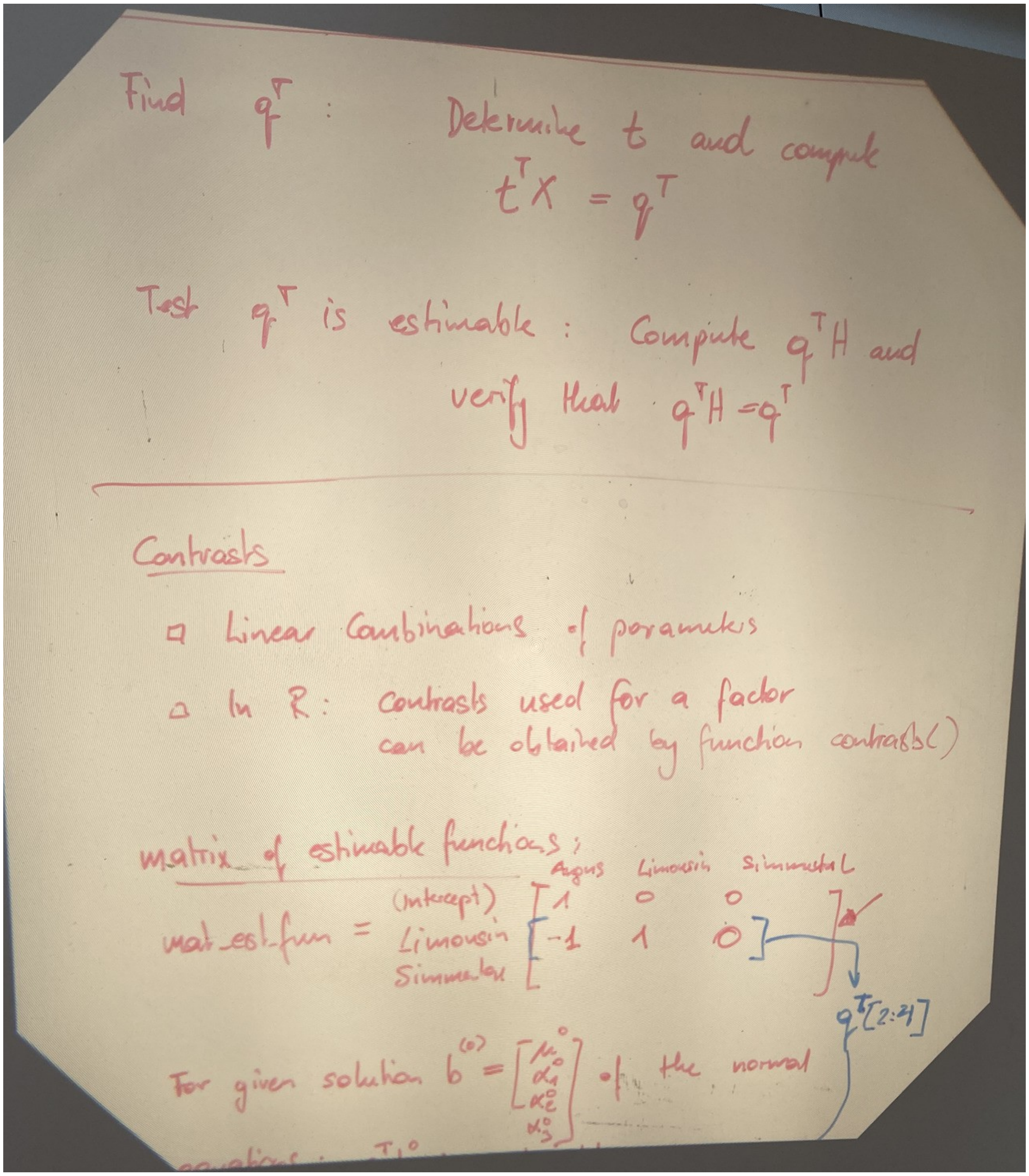
$q^T \cdot b^{(0)} = t^T E(y) = t^T X b^{(0)}$

$= t^T X G X^T y$; XGX^T is invariant to G

OHP Picture 2



OHP Picture 3



OHP Picture 4