

学术论文

线性混合模型参数的部分岭型谱分解估计

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收稿日期 修回日期 网络版发布日期:

摘要 对于随机效应部分为一般平衡多项分类的线性模型, 将王松桂等\cite{1}提出的一种称之为谱分解估计(SDE)的参数估计新方法推广到具有病态设计阵的线性模型, 提出了部分岭型谱分解估计, 通过类似于主成分估计的降维模型变换, 可以很方便的研究它的抗干扰性和其它重要性质.

本文的结果可以很方便的应用于Panel模型.

关键词 [部分岭型谱分解估计](#), [线性混合模型](#), [可容许性](#).

分类号

Partial Ridge-Type Spectral Decomposition Estimate in Linear Mixed Model

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Abstract As to the linear model with its random effect being common balance multiple classification, Wang and Yin\cite{1} introduced a new parameter estimation method called the spectral decomposition estimate (SDE). In this paper, we generalize the SDE into the situation when the design matrix is ill-conditioned and propose the partial ridge-type spectral decomposition estimate. Through the model transformation of dimensionality reduction which is similar to the principal component estimate, we can easily get that the new estimate has stronger noise-rejection ability and some other important properties. Furthermore, the results we get in the paper can also be easily used in Panel model.

Key words [Partial ridge-type spectral decomposition estimate](#), [linear mixed model](#), [admissibility](#).

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