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(where  $y$  is an observation vector,  $X$  is an design matrix of fixed constants having rank  $r$ ,  $\beta$  is an vector of unknown parameters,  $\epsilon$  is an vector of unknown random errors having zero means) and  $e$ . The Ordinary

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N(RI/II-I - ~ The Matrix Handling of BLUE and BLUP in the Mixed Linear Model\* Shayle R. Searle  
Biometrics Unit Cornell University Ithaca, New York 14853 Submitted by Simo Puntanen ABSTRACT  
The mixed model of analysis of variance is a linear model in which some terms that would otherwise be  
unknown constants are, in fact, unobservable realizations of random variables.

*The matrix Handling of BLUE and BLUP in the mixed linear model*

In previous chapters, we have considered random effects models for various crossed and nested designs  
with equal numbers in all cells and subclasses, and which are called balanced complete models. In this  
chapter, we present a unified treatment of balanced random effects models in terms of the so-called  
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