

$$\left. \begin{aligned} \mathbf{Z}_{i,a} \mid \mathbf{P}_{i,a} &\sim \text{Multinomial}(n_{i,a}; \mathbf{P}_{i,a}) \\ E(\mathbf{P}_{i,a}) &= \boldsymbol{\pi}_a \\ \text{Var}(\mathbf{P}_{i,a}) &= \rho_a^2 [\text{diag}(\boldsymbol{\pi}_a) - \boldsymbol{\pi}_a \boldsymbol{\pi}_a'] \end{aligned} \right\} OM$$

$$\left. \begin{aligned} \sum_{i=1}^K \mathbf{D}_i' \mathbf{V}_i^{-1} \mathbf{R}_i &= 0 \\ \sum_{i=1}^K \mathbf{R}_i \mathbf{V}_i^{-1} \mathbf{R}_i &= mK \end{aligned} \right\} GEE$$