Recap:

a 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. $X^TX G X^TX = X^TX$

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

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

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

  $= t^T X b$

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

  $= t^T X GX^Ty \ ; \ XGX^T$ is invariant to G