

Summary: BLUP Animal Model

Model: $y = X\beta + Zu + e$

Annotations:

- y : Observations
- $X\beta$: fixed effects
- $Zu + e$: random residuals (random breeding values of all animals in pedigree)

Expected values:

$$E \begin{bmatrix} y \\ u \\ e \end{bmatrix} = \begin{bmatrix} X\beta \\ 0 \\ 0 \end{bmatrix}$$

Variance-Covariance Matrices:

$$\text{var} \begin{bmatrix} y \\ u \\ e \end{bmatrix} = \begin{bmatrix} V & ZG & R \\ GZ' & G & 0 \\ R & 0 & R \end{bmatrix}$$

with $G = A \cdot \sigma_u^2$

$R = I \cdot \sigma_e^2$

$V = ZGZ' + R$

Solution with MRE:

$$\begin{bmatrix} X'X \\ I'X \end{bmatrix} \begin{bmatrix} X'Z \\ Z'Z + G^{-1} \end{bmatrix} \begin{bmatrix} \beta \\ \hat{u} \end{bmatrix} = \begin{bmatrix} X'y \\ Z'y \end{bmatrix}$$

Annotations:

- $X'y$: data
- $Z'y$: data
- G^{-1} : $A^{-1} \cdot \sigma_u^2 \Rightarrow$ pedigree