

## Numerator Relationship Matrix A

□ Computation

- diagonal elements:  $(A)_{ii} = (1 + F_i) = 1 + \frac{1}{2}(A)_{sd}$

where  $s$  and  $d$  are known parents of  $i$   
and  $(A)_{sd}$  stands for element in row  $s$   
and column  $d$  of matrix  $A$

- off-diagonal:  $(A)_{ji} = \frac{1}{2}(A)_{js} + \frac{1}{2}(A)_{jd}$   
where  $s$  and  $d$  are parents of  $i$

$$\text{cov}(u_j, u_i) = (A)_{ji} \cdot \sigma_u^2 ; u_i = \frac{1}{2}u_s + \frac{1}{2}u_d + m_i$$

$$\begin{aligned}\text{cov}(u_j, u_i) &= \text{cov}\left(u_j, \frac{1}{2}u_s + \frac{1}{2}u_d + m_i\right) \\ &= \text{cov}\left(u_j, \frac{1}{2}u_s\right) + \text{cov}\left(u_j, \frac{1}{2}u_d\right) \\ &= \frac{1}{2}(A)_{js} \cdot \sigma_u^2 + \frac{1}{2}(A)_{jd} \cdot \sigma_u^2 \\ &= \underbrace{\left[\frac{1}{2}(A)_{js} + \frac{1}{2}(A)_{jd}\right]}_{(A)_{ji}} \cdot \sigma_u^2\end{aligned}$$