

BVM: $y = X\beta + Zg + e = y = \underbrace{1\mu}_{\text{Intercept}} + Zg + e$

$$y = \begin{bmatrix} 156 \\ \vdots \end{bmatrix}; \beta = [\mu]; g = \begin{bmatrix} g_1 \\ g_2 \\ \vdots \\ g_{10} \end{bmatrix}; e = \begin{bmatrix} e_1 \\ \vdots \\ e_{10} \end{bmatrix}$$

$$X = \begin{bmatrix} 1 \\ 1 \\ \vdots \\ 1 \end{bmatrix}, Z = \begin{bmatrix} 1 & 0 & \dots \\ 0 & 1 & \dots \\ \vdots & \vdots & \ddots \end{bmatrix}$$

Expected values: $E[g] = 0, E[e] = 0, E[y] = X\beta$

Var-cov mat: $\text{var}(g) = G \cdot \sigma_g^2, \text{var}(e) = R = I \cdot \sigma_e^2$
 $\text{var}(y) = ZGZ' + R$

Solving for $\hat{\beta}$ and \hat{g} using MRE
 genomic breeding values

$$\begin{aligned} \text{var}(y) &= \text{var}(X\beta + Zg + e) = \overbrace{\text{var}(X\beta) + \text{var}(Zg) + \text{var}(e)}^{=0} \\ &\quad + \underbrace{\left. \begin{aligned} &+ 2\text{Cov}(X\beta, Zg) \\ &+ 2\text{Cov}(X\beta, e) \\ &+ 2\text{Cov}(Zg, e) \end{aligned} \right\}}_{\text{const.} \leftarrow} 0 \\ &= \text{var}(Zg) + \text{var}(e) \end{aligned}$$