

Model Assumptions: (must be specified for mixed model) 9

- Expected values

- ▶ vector u of breeding values, defined as deviations $\Rightarrow E(u) = 0 \Rightarrow E\begin{pmatrix} u_1 \\ \vdots \\ u_n \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$

- ▶ vector e of residuals defined as deviations $\Rightarrow E(e) = 0$

$$\begin{aligned}\Rightarrow E(y) &= E[X\beta + Zu + e] \\ &= E(X\beta) + E(Zu) + \underbrace{E(e)}_{0} \\ &= X\beta + Z \cdot \underbrace{E(u)}_{0} \\ &= X\beta\end{aligned}$$

- Abbreviation:

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

- Variance: $\text{var}(u) = G$; $\text{var}(e) = R$; $\text{var}(y) = V$
where G and R are known variance-covariance matrices.
 $\text{cov}(u, e) = 0$