

ST 705 Linear models and variance components

Homework problem set 11

April 11, 2023

1. Monahan exercise 5.10
2. Monahan exercise 5.12
3. Monahan exercise 5.14
4. Monahan exercise 5.16
5. Monahan exercise 5.19
6. Monahan exercise 5.23. This is the premise for imputation in Gaussian processes regression. Gaussian processes regression is a common approach to modeling data arising from stochastic processes or from spatial processes.
7. Monahan exercise 5.27