V = covariance matrix of design matrix columns

($= XX^T/n$ if columns are centered)

β = coefficients:

$\eta = X\beta$

variance of $\eta = \beta^T V \beta$

$\mu = g^{-1}(\eta)$; $\quad \bar{\mu} \approx g^{-1}(\bar{\eta}) + \frac{\partial^2 g^{-1}}{\partial \eta^2} \sigma_\eta^2$

$\sigma_\mu^2 \approx \left(\frac{\partial g^{-1}}{\partial \mu}\right)^2 \sigma_\eta^2$

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we need a CONDITIONAL variance (and mean) of non-focal parameters

Could use cut() on design matrix

for MVN, V is the same for all slices?

$\eta_{cond} = \eta_{global} + \sum \beta_i V_{i\cdot} \delta_\cdot$?