

V = covariance matrix
of design matrix columns

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

β = coefficients:

$$\eta = X\beta$$

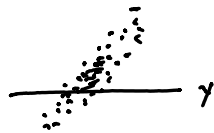
$$\text{variance of } \eta = \beta^T V \beta$$

$$\mu = g'(\eta);$$

$$\bar{\mu} \approx g'(\bar{\eta}) + \frac{\partial^2 g}{\partial \eta^2} \sigma_{\eta}^2$$

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

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?

$$\eta_{\text{cond}} = \eta_{\text{global}} + \sum \beta_i V_i \delta_i ?$$