38 Lecture 38: April 28

Last time

- Theoretical background of linear model

Today

- Course evaluation (7/17)
- Theoretical background of linear models cont.
  - Projections
  - Geometry of least squares solution
  - Multivariate normal distribution
  - Independence and Cochran's theorem

Additional reference

Course notes by Dr. Hua Zhou
"A Primer on Linear Models" by Dr. John F. Monahan

Projection

- A matrix $\mathbf{P} \in \mathbb{R}^{m \times n}$ is a projection onto a vector space $\mathcal{V}$ if and only if
  1. $\mathbf{P}$ is idempotent
  2. $\mathbf{P}\mathbf{x} \in \mathcal{V}$ for any $\mathbf{x} \in \mathbb{R}^n$
  3. $\mathbf{P}\mathbf{z} = \mathbf{z}$ for any $\mathbf{z} \in \mathcal{V}$.
- Any idempotent matrix $\mathbf{P}$ is a projection onto its own column space $\mathcal{C}(\mathbf{P})$.
  Proof:
- $\mathbf{A}\mathbf{A}^-$ is a projection onto the column space $\mathcal{C}(\mathbf{A})$.
  Proof:
- The projection matrix
  $$\underset{n\times n}{\mathbf{P}_{\mathbf{X}}} = \underset{n\times p}{\mathbf{X}}\underset{p\times p}{(\mathbf{X}^T\mathbf{X})^-}\underset{p\times n}{\mathbf{X}^T}$$
  is unique.
  Proof:
- Proposition: Let $\mathbf{X}, \mathbf{A}, \mathbf{B}$ be matrices, then $\mathbf{X}^T\mathbf{X}\mathbf{A} = \mathbf{X}^T\mathbf{X}\mathbf{B}$ if and only if $\mathbf{X}\mathbf{A} = \mathbf{X}\mathbf{B}$.
  Proof:
- $\underset{n\times n}{\mathbf{P}_{\mathbf{X}}}\,\underset{n\times p}{\mathbf{X}} = \underset{n\times p}{\mathbf{X}}$
  Proof:

- Predicted values $\hat{\mathbf{Y}} = \mathbf{X}\hat{\mathbf{b}}_{ls}$ are invariant to choice of solution to the normal equation, where
$$\hat{\mathbf{b}}_{ls} = (\mathbf{X}^T\mathbf{X})^{-}\mathbf{X}^T\mathbf{Y}$$
is not necessarily unique.
Proof:

- Start with $\mathbf{P_X X} = \mathbf{X}$, we have $\mathbf{X}(\mathbf{X}^T\mathbf{X})^{-}\mathbf{X}^T\mathbf{X} = \mathbf{X}$. Therefore, $(\mathbf{X}^T\mathbf{X})^{-}\mathbf{X}^T$ is a generalized inverse of $\mathbf{X}$ which is sometimes called the <u>least-squares inverse</u>. And $\mathbf{P_X}$ is a projection onto $\mathcal{C}(\mathbf{X})$.

Geometry of least squares

- $\mathbf{P}_\mathbf{X}^2 = \mathbf{P_X}$ and $\hat{\mathbf{Y}} = \mathbf{P_X Y}$ is unique.
- Recall the column space of $\mathbf{X}$ is $\mathcal{C}(\mathbf{X}) = \left\{ \underset{n\times 1}{\mathbf{y}} : \mathbf{y} = \mathbf{X} \underset{p\times 1}{\mathbf{b}} \text{ for some } \mathbf{b} \right\}$
- The vector in $\mathcal{C}(\mathbf{X})$ that is closest in terms of squared norm (L_2 norm: $||\mathbf{a}-\mathbf{b}||_2 = \sqrt{(\mathbf{a}-\mathbf{b})^T(\mathbf{a}-\mathbf{b})}$) to $\mathbf{Y}$ is given by $\hat{\mathbf{Y}} = \mathbf{X}\hat{\mathbf{b}}_{ls} = \mathbf{P_X Y}$.
Proof:
- $\hat{\mathbf{Y}} \in \mathcal{C}(\mathbf{X})$
- $\underset{n\times 1}{\hat{\mathbf{e}}} = \mathbf{Y} - \hat{\mathbf{Y}} = (\mathbf{I} - \mathbf{P_X})\mathbf{Y} \in \mathcal{N}(\mathbf{X}^T)$ where $\mathcal{N}(\mathbf{X}^T) = \left\{ \underset{n\times 1}{\mathbf{v}} : \mathbf{X}^T\mathbf{v} = \mathbf{0} \right\}$ is the <u>null space</u> of $\mathbf{X}^T$.
Proof:

Normal distribution in scaler case

- A random variable Z has a <u>standard normal distribution</u>, denoted $Z \sim \mathcal{N}(0,1)$, if
$$F_Z(t) = \Pr(Z \leqslant t) = \int_{-\infty}^{t} \frac{1}{\sqrt{2\pi}} e^{-z^2/2} dz,$$
or equivalently Z has density
$$f_Z(z) = \frac{1}{\sqrt{2\pi}} e^{-z^2/2}, \quad -\infty < z < \infty$$
or equivalently, Z has moment generating function (mgf)
$$m_Z(t) = \mathrm{E}(e^{tZ}) = e^{t^2/2}, \quad -\infty < z < \infty$$
- Non-standard normal random variable
  - Definition 1: A random variable X has <u>normal distribution</u> with mean μ and variance σ^2, denoted $X \sim \mathcal{N}(\mu, \sigma^2)$, if
$$X = \mu + \sigma Z$$
where $Z \sim \mathcal{N}(0,1)$

– Definition 2: $X \sim \mathcal{N}(\mu, \sigma^2)$ if

$$m_X(t) = \mathrm{E}(e^{tX}) = e^{t\mu + \sigma^2 t^2/2}, \quad -\infty < t < \infty$$

– In both definitions, $\sigma^2 = 0$ is allowed. If $\sigma^2 > 0$, it has a density

$$f_X(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/2\sigma^2}, \quad -\infty < x < \infty$$

Multivariate normal distribution

– The <u>standard multivariate normal</u> is a vector of independent standard normals, denoted $\mathbf{Z} \sim \mathcal{N}(\mathbf{0}_p, \mathbf{I}_p)$. The joint density is

$$f_{\mathbf{Z}}(\mathbf{z}) = \frac{1}{(2\pi)^{p/2}} e^{-\sum_{i=1}^p z_i^2/2}.$$

The mgf is

$$m_{\mathbf{Z}}(\mathbf{t}) = \prod_{i=1}^p m_{Z_i}(t_1) = \prod_{i=1}^p e^{t_i^2/2} = e^{\mathbf{t}^T\mathbf{t}/2}.$$

– Consider the affine transformation $\mathbf{X} = \boldsymbol{\mu} + \mathbf{AZ}$ where $\mathbf{Z} \sim \mathcal{N}(\mathbf{0}_p, \mathbf{I}_p)$. $\mathbf{X}$ has mean and variance

$$\mathrm{E}(\mathbf{X}) = \boldsymbol{\mu}, \quad \mathrm{Var}(\mathbf{X}) = \mathbf{AA}^T$$

and the moment generating function is

$$m_{\mathbf{X}}(\mathbf{t}) = \mathrm{E}(e^{\mathbf{t}^T(\boldsymbol{\mu}+\mathbf{AZ})}) = e^{\mathbf{t}^T\boldsymbol{\mu}}\mathrm{E}(e^{\mathbf{t}^T\mathbf{AZ}}) = e^{\mathbf{t}^T\boldsymbol{\mu}+\mathbf{t}^T\mathbf{AA}^T\mathbf{t}/2}.$$

– $\mathbf{X} \in \mathbb{R}^p$ has a <u>multivariate normal distribution</u> with mean $\boldsymbol{\mu} \in \mathbb{R}^p$ and covariance $\mathbf{V} \in \mathbb{R}^{p\times p}, \mathbf{V} \geq_{p.s.d.} \mathbf{0}$, denoted $\mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{V})$, if its mgf takes the form

$$m_{\mathbf{X}}(\mathbf{t}) = e^{\mathbf{t}^T\boldsymbol{\mu}+\mathbf{t}^T\mathbf{V}^T\mathbf{t}/2}, \quad \mathbf{t} \in \mathbb{R}^p$$

– if $\mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{V})$ and $\mathbf{V}$ is non-singular, then

  * $\mathbf{V} = \mathbf{AA}^T$ for some non-singular $\mathbf{A}$
  * $\mathbf{A}^{-1}(\mathbf{X} - \boldsymbol{\mu}) \sim \mathcal{N}(\mathbf{0}_p, \mathbf{I}_p)$
  * The density of $\mathbf{X}$ is

$$f_{\mathbf{X}}(\mathbf{x}) = \frac{1}{(2\pi)^{p/2}|\mathbf{V}|^{1/2}} e^{-(\mathbf{x}-\boldsymbol{\mu})^T\mathbf{V}^{-1}(\mathbf{x}-\boldsymbol{\mu})/2}.$$

– (Any affine transform of normal is normal) If $\mathbf{X} \in \mathbb{R}^p, \mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{V})$ and $\mathbf{Y} = \mathbf{a} + \mathbf{BX}$, where $\mathbf{a} \in \mathbb{R}^q$ and $\mathbf{B} \in \mathbb{R}^{q\times p}$, then $\mathbf{Y} \sim \mathcal{N}(\mathbf{a} + \mathbf{B}\boldsymbol{\mu}, \mathbf{BVB}^T)$.

- (Marginal of normal is normal) If $\mathbf{X} \in \mathbb{R}^p, \mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{V})$, then any subvector of $\mathbf{X}$ is normal too.

- A convenient fact about normal random variables/vectors is that zero correlation/covariance implies independence.
  If $\mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{V})$ and is partitioned as

$$\mathbf{X} = \begin{bmatrix} \mathbf{X}_1 \\ \vdots \\ \mathbf{X}_m \end{bmatrix}, \quad \boldsymbol{\mu} = \begin{bmatrix} \boldsymbol{\mu}_1 \\ \vdots \\ \boldsymbol{\mu}_m \end{bmatrix}, \quad \mathbf{V} = \begin{bmatrix} \mathbf{V}_{11} & \dots & \mathbf{V}_{1m} \\ \vdots & & \vdots \\ \mathbf{V}_{m1} & \dots & \mathbf{V}_{mm} \end{bmatrix}$$

  then $\mathbf{X}_1, \dots, \mathbf{X}_m$ are jointly independent if and only if $\mathbf{V}_{ij} = \mathbf{0}$ for all $i \neq j$.
  Proof:

Independence and Cochran's theorem

- (Independence between two linear forms of a multivariate normal) Let $\mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{V})$, $\mathbf{Y}_1 = \mathbf{a}_1 + \mathbf{B}_1\mathbf{X}$ and $\mathbf{Y}_2 = \mathbf{a}_2 + \mathbf{B}_2\mathbf{X}$. Then $\mathbf{Y}_1$ and $\mathbf{Y}_2$ are independent if and only if $\mathbf{B}_1\mathbf{V}\mathbf{B}_2^T = 0$.
  Proof:

- Consider the normal linear model $\mathbf{y} \sim \mathcal{N}(\mathbf{X}\mathbf{b}, \sigma^2\mathbf{I}_n)$
  - Using $\mathbf{A} = (1/\sigma^2)(\mathbf{I} - \mathbf{P}_\mathbf{X})$, we have

$$SSE/\sigma^2 = ||\hat{\boldsymbol{\epsilon}}||_2^2/\sigma^2 = \mathbf{y}^T\mathbf{A}\mathbf{y} \sim \chi^2_{n-r},$$

    where $r = \text{rank}\mathbf{X}$. Note the noncentrality parameter is

$$\phi = \frac{1}{2}(\mathbf{X}\mathbf{b})^T(1/\sigma^2)(\mathbf{I} - \mathbf{P}_\mathbf{X})(\mathbf{X}\mathbf{b}) = 0 \text{ for all } \mathbf{b}.$$

  - Using $\mathbf{A} = (1/\sigma^2)\mathbf{P}_\mathbf{X}$, we have

$$SSR/\sigma^2 = ||\hat{\mathbf{y}}||_2^2/\sigma^2 = \mathbf{y}^T\mathbf{A}\mathbf{y} \sim \chi^2_r(\phi),$$

    with the noncentrality parameter

$$\phi = \frac{1}{2}(\mathbf{X}\mathbf{b})^T(1/\sigma^2)\mathbf{P}_\mathbf{X}(\mathbf{X}\mathbf{b}) = \frac{1}{2\sigma^2}||\mathbf{X}\mathbf{b}||_2^2.$$

  - The joint distribution of $\hat{\mathbf{y}}$ and $\hat{\boldsymbol{\epsilon}}$ is

$$\begin{bmatrix} \hat{\mathbf{y}} \\ \hat{\boldsymbol{\epsilon}} \end{bmatrix} = \begin{bmatrix} \mathbf{P}_\mathbf{X} \\ \mathbf{I}_n - \mathbf{P}_\mathbf{X} \end{bmatrix} \mathbf{y} \sim \mathcal{N}\left(\begin{bmatrix} \mathbf{X}\mathbf{b} \\ \mathbf{0}_n \end{bmatrix}, \begin{bmatrix} \sigma^2\mathbf{P}_\mathbf{X} & \mathbf{0} \\ \mathbf{0} & \sigma^2(\mathbf{I} - \mathbf{P}_\mathbf{X}) \end{bmatrix} \right).$$

    So $\hat{\mathbf{y}}$ is independent of $\boldsymbol{\epsilon}$. Thus $||\hat{\mathbf{y}}||_2^2/\sigma^2$ is independent of $||\hat{\boldsymbol{\epsilon}}||_2^2/\sigma^2$ and

$$F = \frac{||\hat{\mathbf{y}}||_2^2/\sigma^2/r}{||\hat{\boldsymbol{\epsilon}}||_2^2/\sigma^2/(n-r)} \sim F_{r,n-r}(\frac{1}{2\sigma^2}||\mathbf{X}\mathbf{b}||_\mathbf{2}^\mathbf{2}).$$

- (Independence between linear and quadratic forms of a multivariate normal) Let $\mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{V})$. Then $\mathbf{A}$ is symmetric with rank s. If $\mathbf{BVA} = \mathbf{0}$, then $\mathbf{BX}$ and $\mathbf{X}^T\mathbf{AX}$ are independent.
  Proof:

- (Independence between two quadratic forms of a multivariate normal) Let $\mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{V})$, $\mathbf{A}$ be symmetric with rank r, and $\mathbf{B}$ be symmetric with rank s. If $\mathbf{BVA} = \mathbf{0}$, then $\mathbf{X}^T\mathbf{AX}$ and $\mathbf{X}^T\mathbf{BX}$ are independent.
  Proof:

- (Cochran's theorem) Let $\mathbf{y} \sim \mathcal{N}(\boldsymbol{\mu}, \sigma^2\mathbf{I}_n)$ and $\mathbf{A}_i$, $i = 1, \ldots, k$ be symmetric idempotent matrix with rank s_i. If $\sum_{i=1}^k \mathbf{A}_i = \mathbf{I}_n$, then $(1/\sigma^2)\mathbf{y}^T\mathbf{A}_i\mathbf{y}$ are independent $\chi^2_{s_i}(\phi_i)$, with $\phi_i = \frac{1}{2\sigma^2}\boldsymbol{\mu}^T$ and $\sum_{i=1}^k s_i = n$.
  Proof:

- Application to the one-way ANOVA: $y_{ij} = \mu + \alpha_i + \epsilon_{ij}$. We have the classical ANOVA table

Source	df	Projection	SS	Noncentrality
Mean	1	$\mathbf{P_1}$	$SSM = n\bar{y}^2$	$\frac{1}{2\sigma^2}n(\mu + \bar{\alpha})^2$
Group	$a - 1$	$\mathbf{P_X} - \mathbf{P_1}$	$SSA = \sum_{i=1}^a n_i\bar{y}_i^2 - n\bar{y}^2$	$\frac{1}{2\sigma^2}\sum_{i=1}^a n_i(\alpha_i - \bar{\alpha})^2$
Error	$n - a$	$\mathbf{I} - \mathbf{P_X}$	$SSE = \sum_{i=1}^a \sum_{j=1}^{n_i}(y_{ij} - \bar{y}_i)^2$	0
Total	n	$\mathbf{I}$	$SST = \sum_i \sum_j y_{ij}^2$	$\frac{1}{\sigma^2}\sum_{i=1}^a n_i(\mu + \alpha_i)^2$