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**Statistics 742 Theory of Linear and Mixed Models**

(where  $y$  is an observation vector,  $X$  is an design matrix of fixed constants having rank  $r$ ,  $\beta$  is an vector of unknown parameters,  $\epsilon$  is an vector of unknown random errors having zero means) and  $\beta$ . The Ordinary Least Square (OLS) solution of (1) is  $\hat{\beta}$ , a unique solution. In practice, not all linear models of the form in (1) are of full rank. When  $X$  is not of full rank, then  $X'X$  is singular and the normal ...

**A Note on Estimability in Linear Models**

The exposition is brief--many theorems are not proved, or left as exercises. But the coverage is very broad; this is primarily intended as a reference, not an introduction to the subject. The author provides many brief pointers to statistical applications; for more details, one would need something like Graybill's book on linear statistical models.

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