

(a) We have that

$$\mathbf{X}\mathbf{X}' = \begin{bmatrix} 2 & 2 & 2 & 1 & 1 & 1 \\ 2 & 2 & 2 & 1 & 1 & 1 \\ 2 & 2 & 2 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 & 2 & 2 \\ 1 & 1 & 1 & 2 & 2 & 2 \\ 1 & 1 & 1 & 2 & 2 & 2 \end{bmatrix}, (\mathbf{X}\mathbf{X}')^{-1} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & 0 & -\frac{1}{3} & \frac{1}{3} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

$$\mathbf{X}_{\text{min}} = \mathbf{X}'(\mathbf{X}\mathbf{X}')^{-1} = \begin{bmatrix} 0 & 0 & \frac{1}{3} & \frac{1}{3} & 0 & 0 \\ 0 & 0 & \frac{1}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & 0 & -\frac{1}{3} & \frac{1}{3} & 0 & 0 \end{bmatrix}.$$

(b) We have that  $\mathbf{X}'\mathbf{X} = \begin{bmatrix} 6 & 3 & 3 \\ 3 & 3 & 0 \\ 3 & 0 & 3 \end{bmatrix}, (\mathbf{X}'\mathbf{X})^{-1} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & \frac{1}{3} & 0 \\ 0 & 0 & \frac{1}{3} \end{bmatrix}$  and  $\mathbf{X}_{\text{tr}} =$

$$(\mathbf{X}'\mathbf{X})^{-1}\mathbf{X}' = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix}.$$

(c) Both the minimum norm and least-square inverses are reflexive. We have

$$\mathbf{X}' = \mathbf{X}_{\text{min}}\mathbf{X}\mathbf{X}_{\text{tr}} = \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} \\ \frac{1}{3} & 0 & 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

9. (a) Let  $\mathbf{G}$  be a generalized inverse of  $\mathbf{A}$ . A generalized inverse of  $\mathbf{PAQ}$  is  $\mathbf{Q}^{-1}\mathbf{GP}^{-1}$ .  
Indeed,  $\mathbf{PAQ}\mathbf{Q}^{-1}\mathbf{GP}^{-1}\mathbf{PAQ} = \mathbf{PAGAQ} = \mathbf{PAQ}$ .

(b) The generalized inverse is  $\mathbf{GA}$  because  $\mathbf{GAGA} = \mathbf{GA}$ .

(c) If  $\mathbf{G}$  is a generalized inverse of  $\mathbf{A}$  then  $(1/k)\mathbf{GkA}$  is a generalized inverse of  $k\mathbf{A}$ . We have that  $k\mathbf{A}(1/k)\mathbf{GkA} = \mathbf{AGA} = \mathbf{A}$ .

(d) The generalized inverse is  $\mathbf{ABA}$  because  $(\mathbf{ABA})(\mathbf{ABA})(\mathbf{ABA}) = (\mathbf{ABA})^2(\mathbf{ABA}) = (\mathbf{ABA})(\mathbf{ABA}) = \mathbf{ABA}$ .

(e) If  $\mathbf{J}$  is  $n \times n$  then  $\frac{1}{n!}\mathbf{J}$  is a generalized inverse of  $\mathbf{J}$ .

$$\mathbf{J} \frac{1}{n!} \mathbf{J}\mathbf{J} = \mathbf{J}$$

# Solution Manual Linear Models

**Michael Kutner, John Neter, Christopher  
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*Solutions Manual to "Linear Models"* Shayle R. Searle,1976 **Solutions Manual for First Course in Linear Model**  
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## **Table of Contents Solution Manual Linear Models**

1. Understanding the eBook Solution Manual Linear Models
  - The Rise of Digital Reading Solution Manual Linear Models
  - Advantages of eBooks Over Traditional Books
2. Identifying Solution Manual Linear Models
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Solution Manual Linear Models
  - User-Friendly Interface
4. Exploring eBook Recommendations from Solution Manual Linear Models
  - Personalized Recommendations
  - Solution Manual Linear Models User Reviews and Ratings
  - Solution Manual Linear Models and Bestseller Lists
5. Accessing Solution Manual Linear Models Free and Paid eBooks
  - Solution Manual Linear Models Public Domain eBooks
  - Solution Manual Linear Models eBook Subscription Services
  - Solution Manual Linear Models Budget-Friendly Options
6. Navigating Solution Manual Linear Models eBook Formats

- ePUB, PDF, MOBI, and More
- Solution Manual Linear Models Compatibility with Devices
- Solution Manual Linear Models Enhanced eBook Features

7. Enhancing Your Reading Experience

- Adjustable Fonts and Text Sizes of Solution Manual Linear Models
- Highlighting and Note-Taking Solution Manual Linear Models
- Interactive Elements Solution Manual Linear Models

8. Staying Engaged with Solution Manual Linear Models

- Joining Online Reading Communities
- Participating in Virtual Book Clubs
- Following Authors and Publishers Solution Manual Linear Models

9. Balancing eBooks and Physical Books Solution Manual Linear Models

- Benefits of a Digital Library
- Creating a Diverse Reading Collection Solution Manual Linear Models

10. Overcoming Reading Challenges

- Dealing with Digital Eye Strain
- Minimizing Distractions
- Managing Screen Time

11. Cultivating a Reading Routine Solution Manual Linear Models

- Setting Reading Goals Solution Manual Linear Models
- Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Solution Manual Linear Models

- Fact-Checking eBook Content of Solution Manual Linear Models
- Distinguishing Credible Sources

13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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