

TMA4267 Linear statistical models

Spring 2026

Thea Bjørnland

Part 1: Chapters 3, 4, 5

Tentative plan

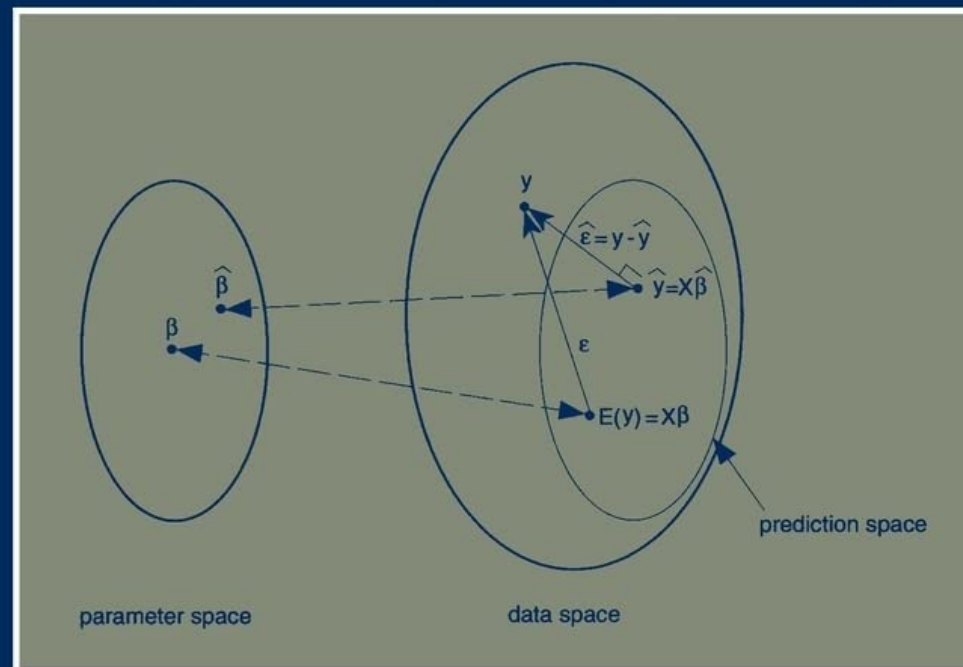
NB: We will try to approve assignments in class if you have done the work

Week	Tuesday	Thursday	Friday
3	3.1 - 3.5, lecture	3.6 'interactive' assignment 1	Get more help on assignment 1
4	4.1 - 4.3	4.4 'interactive' assignment 2	Get more help on assignments 1 and 2
5	5.1 - 5.3	5.4 - 5.5	Get more help on assignments 1 and 2
6	5.6 'interactive' assignment 3	(Part 2 start)	Get more help on assignments 1, 2, 3

Deadline assignments 1, 2, 3
in week 6

Linear Models in Statistics

Second Edition



ALVIN C. RENCHER • G. BRUCE SCHAAALJE

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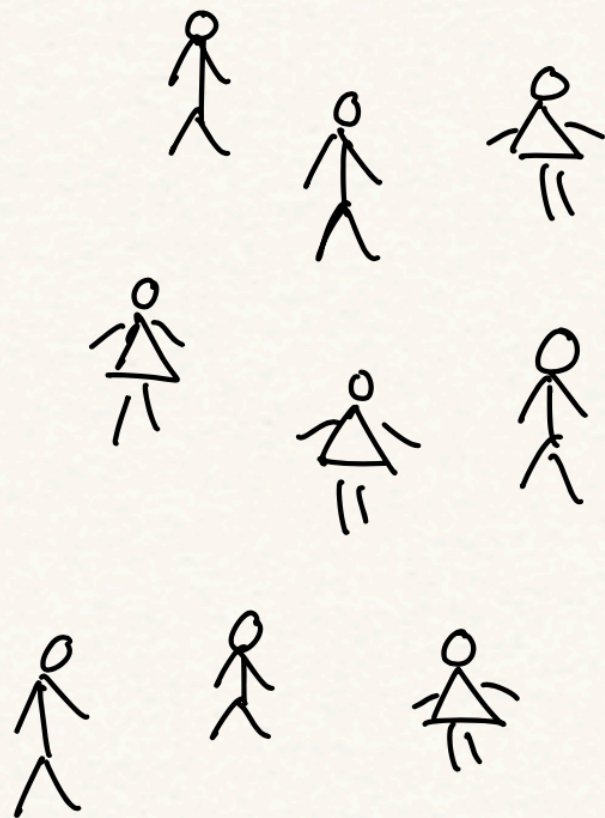
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3.1 Introduction

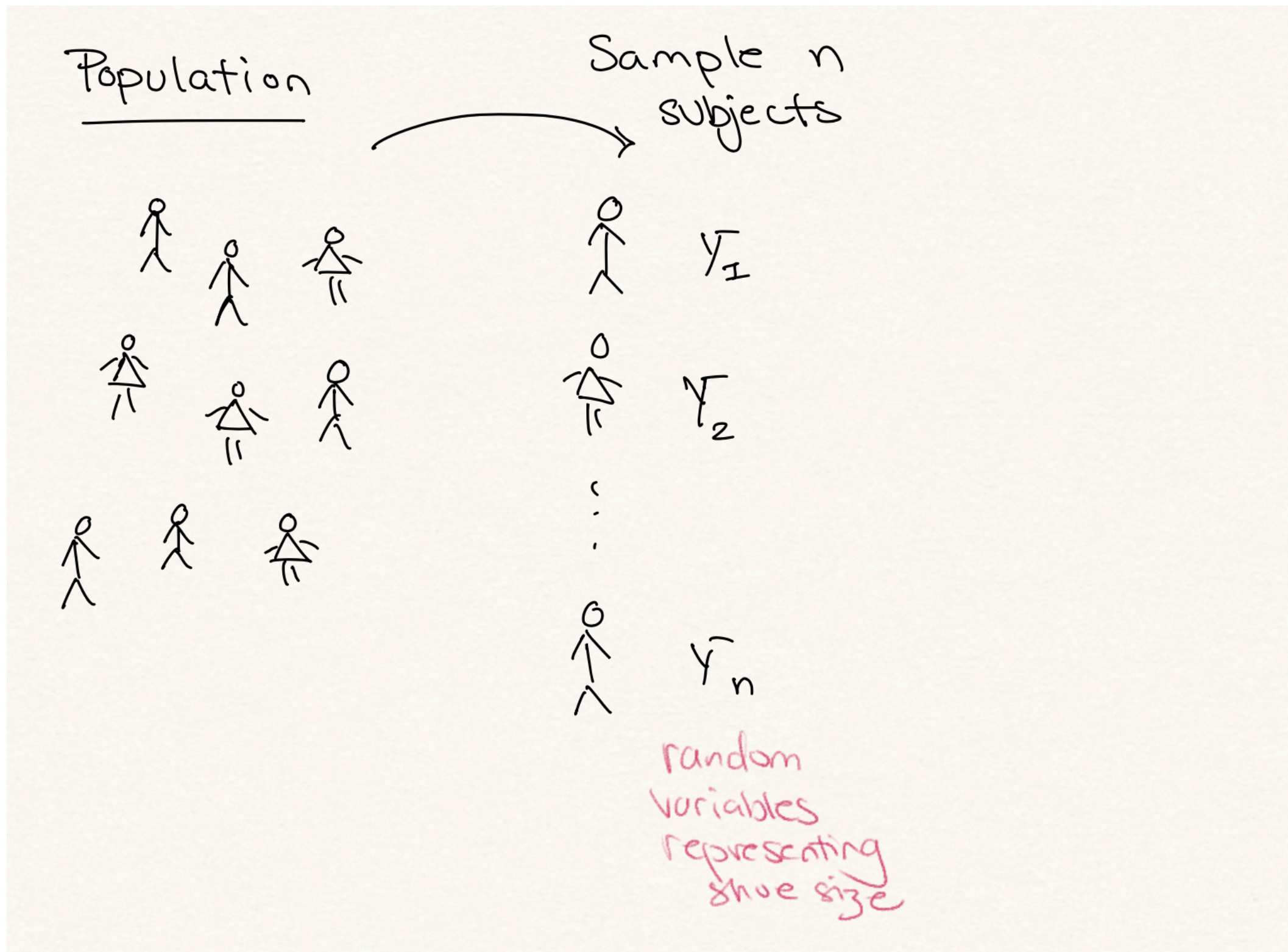
How do we end up with random vectors?

Population



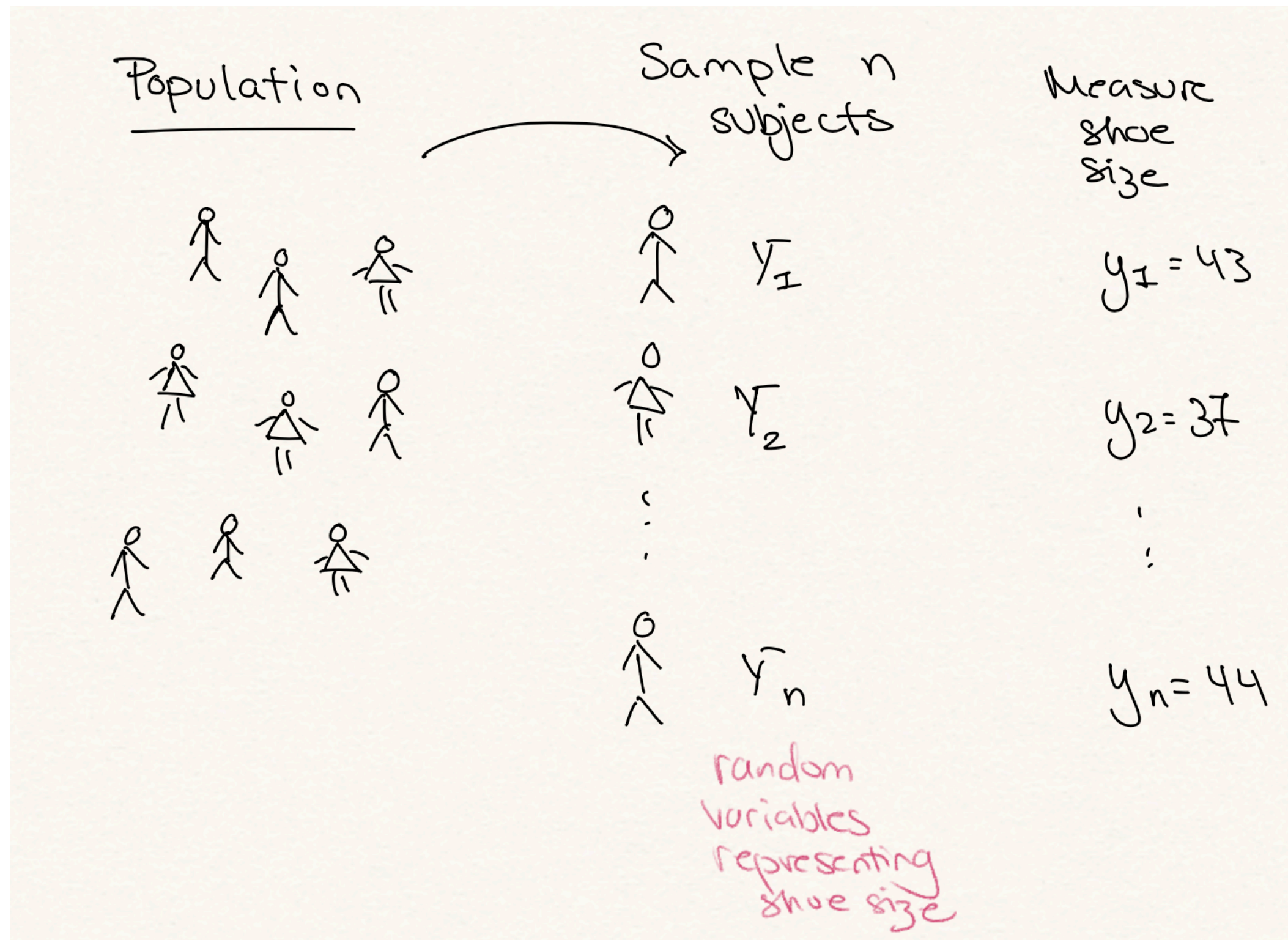
3.1 Introduction

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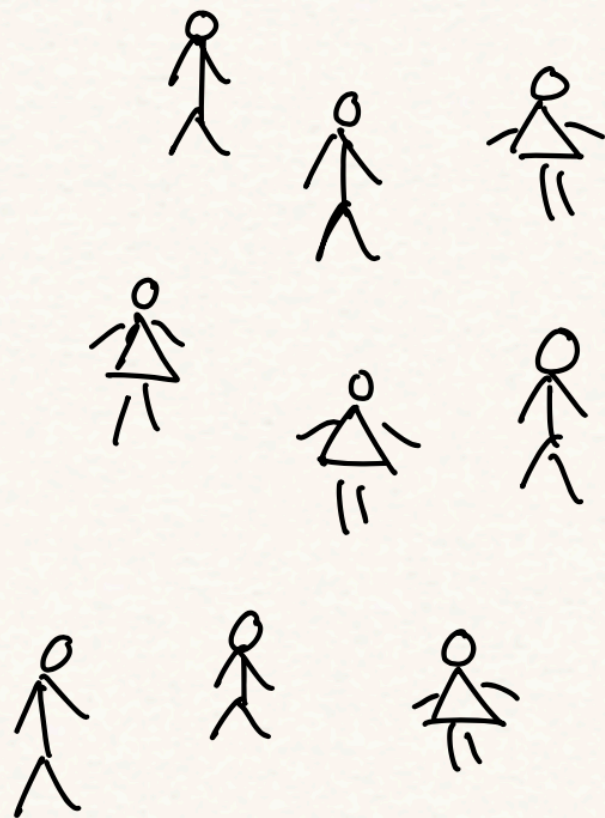
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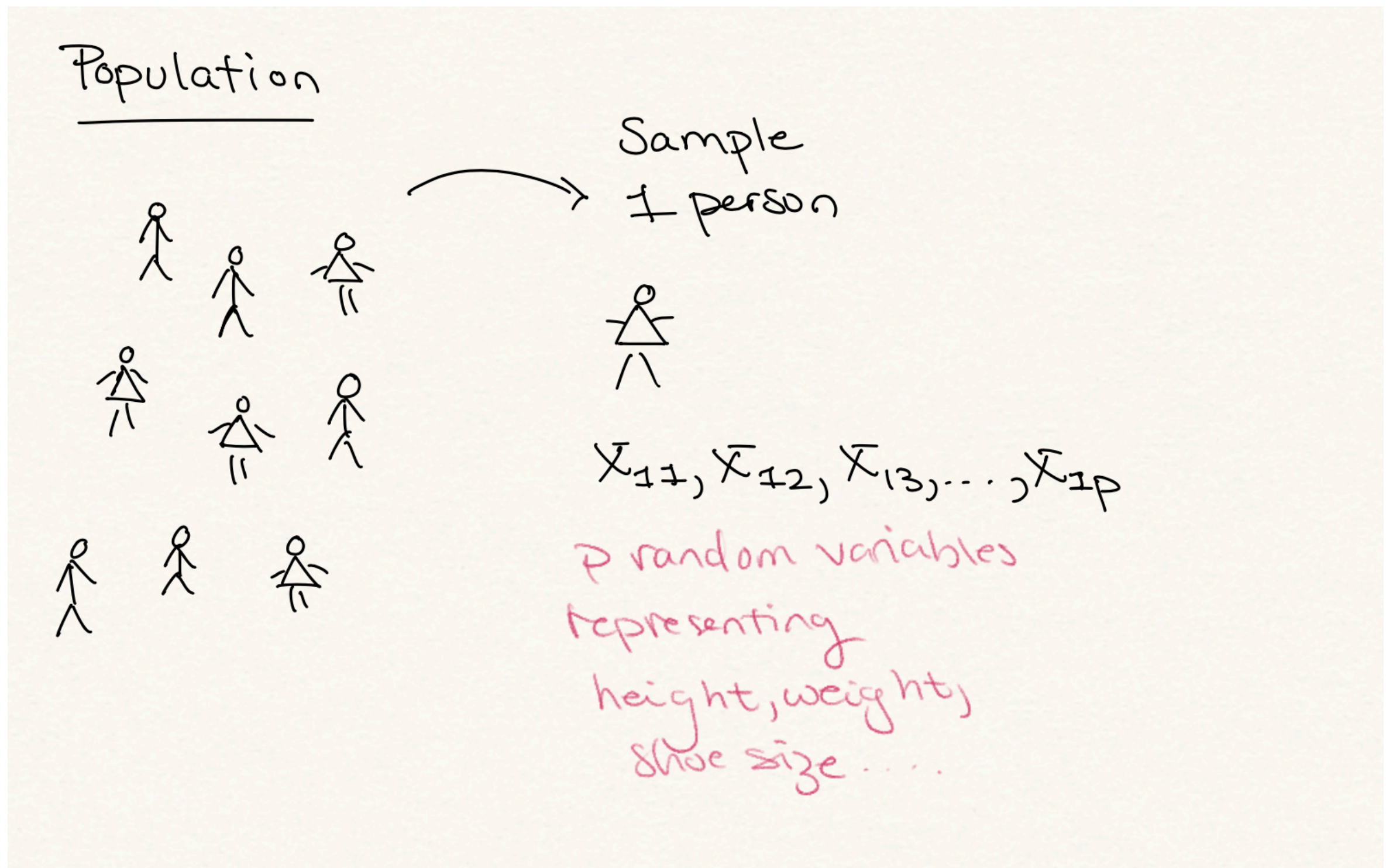
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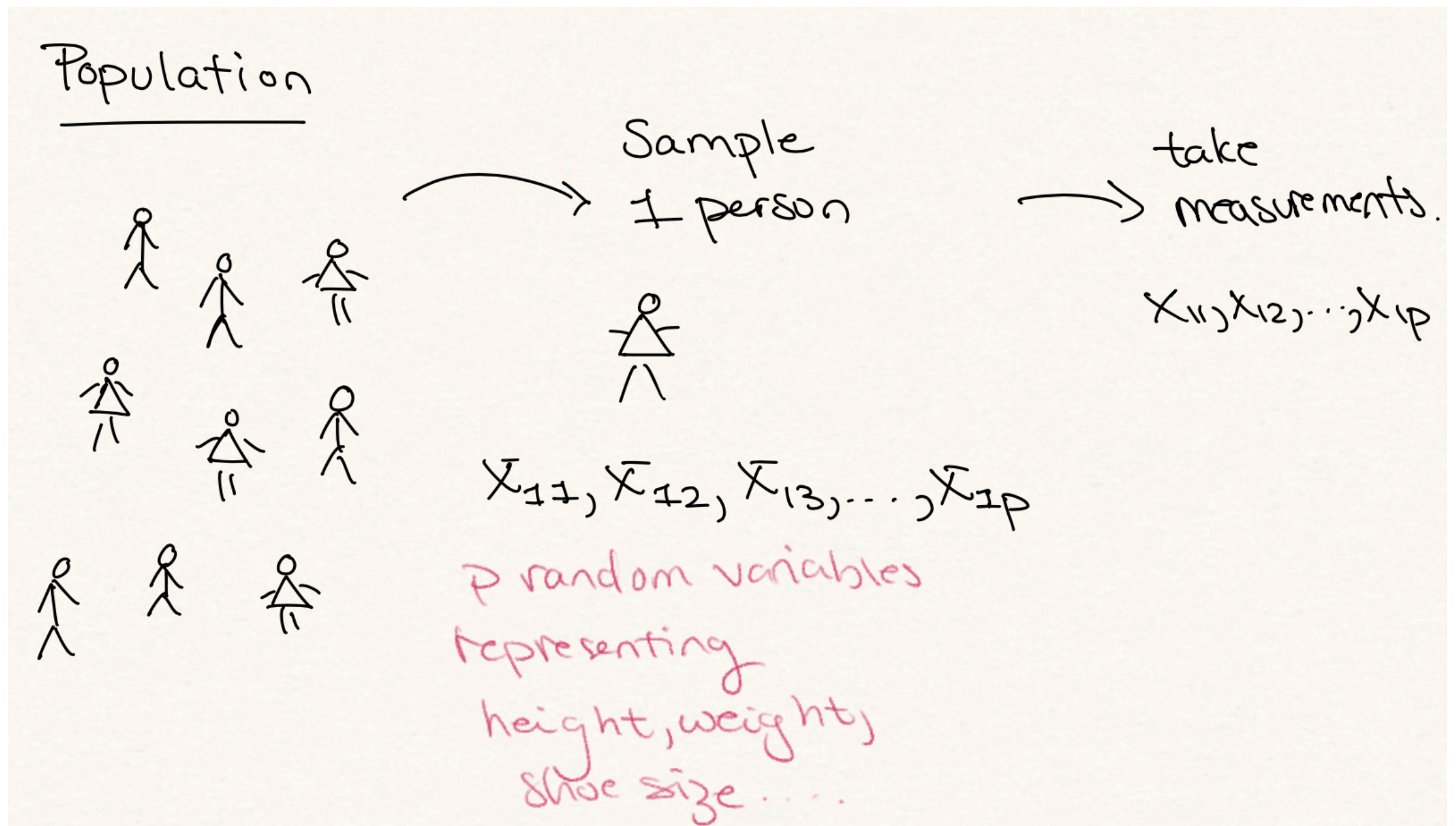
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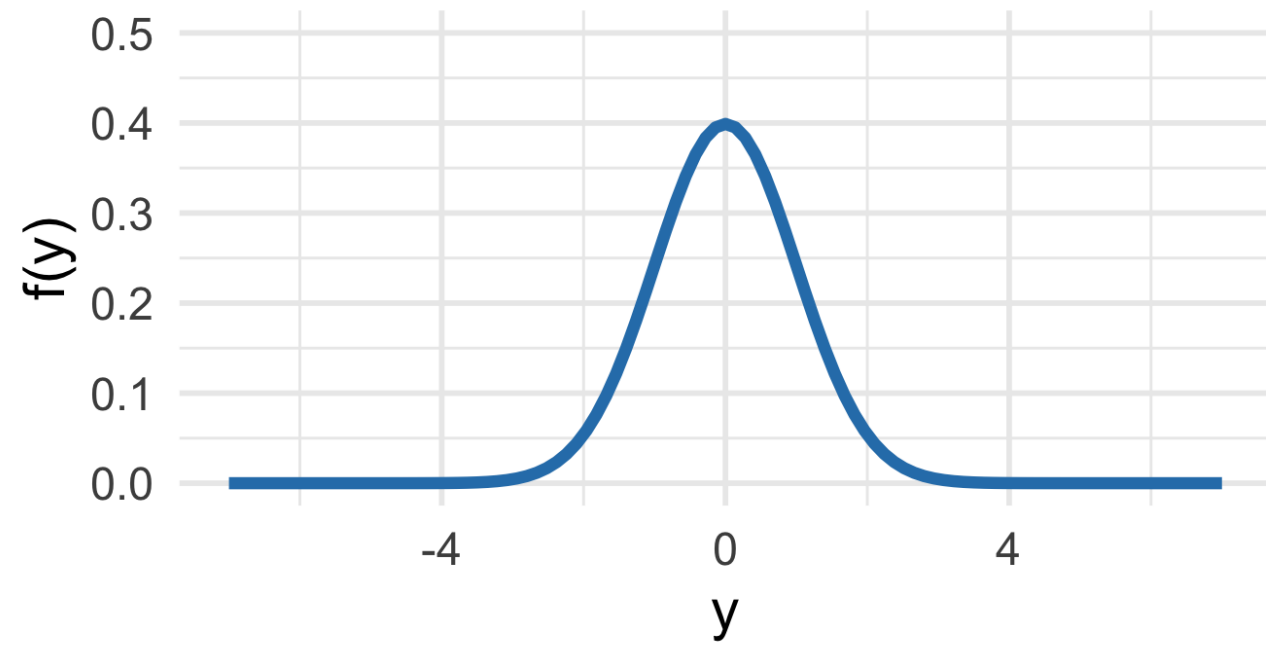
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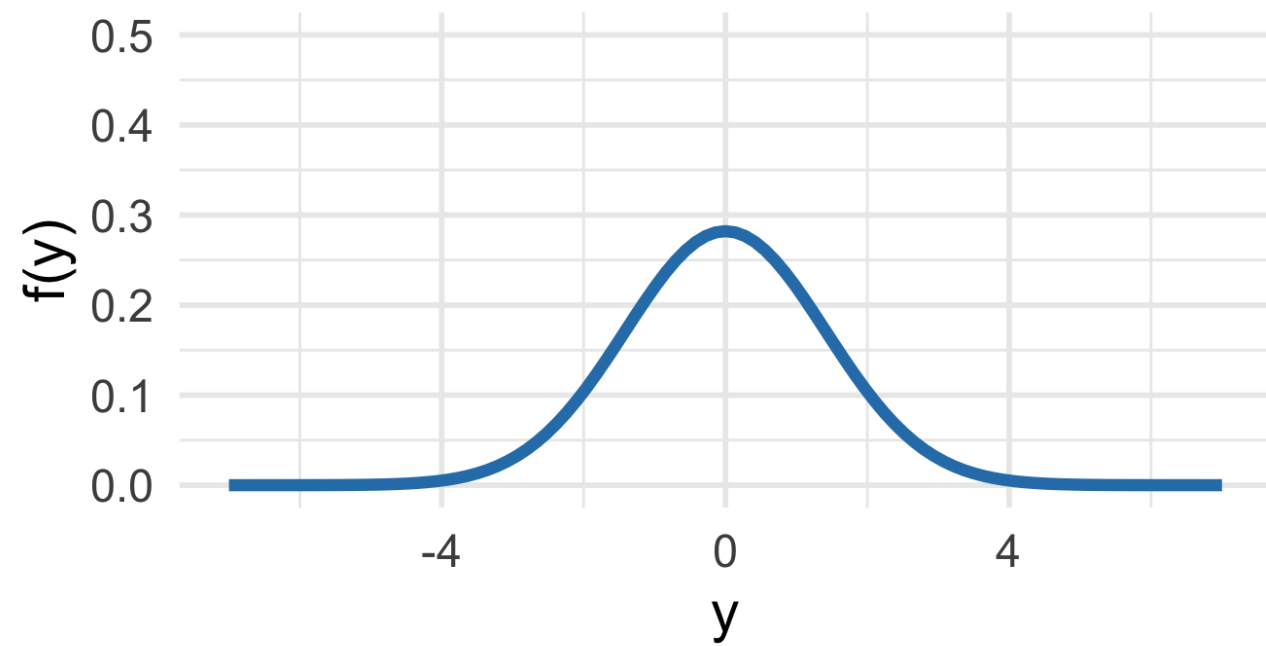
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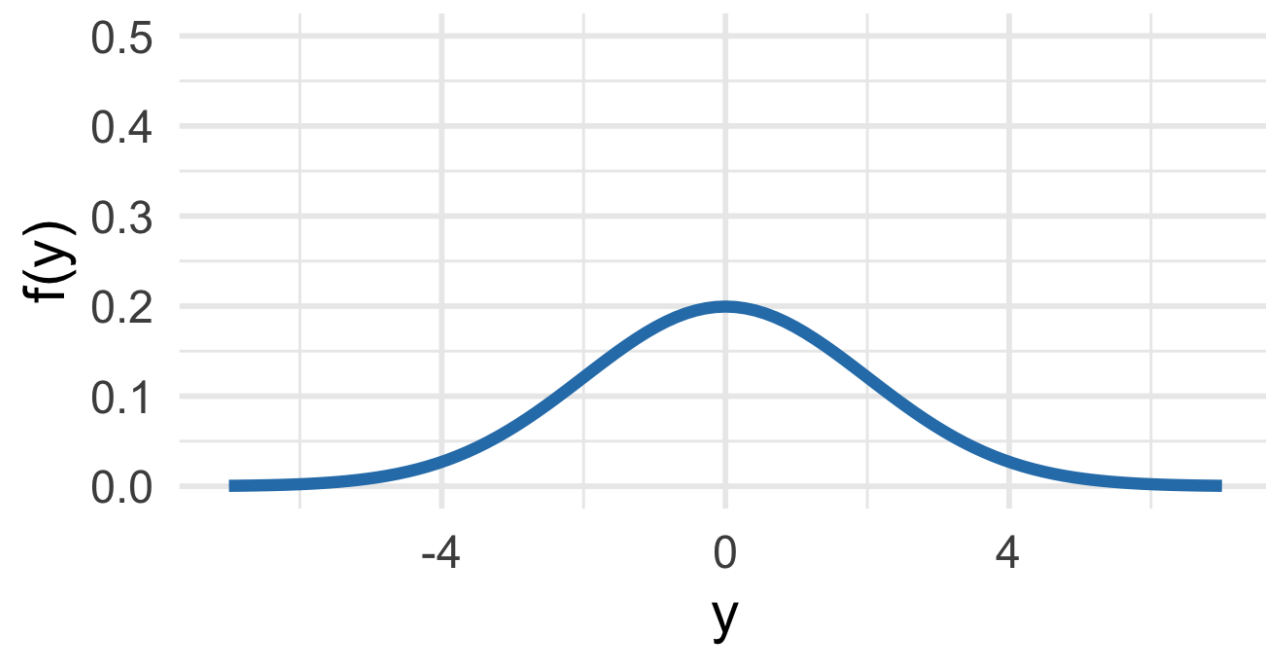




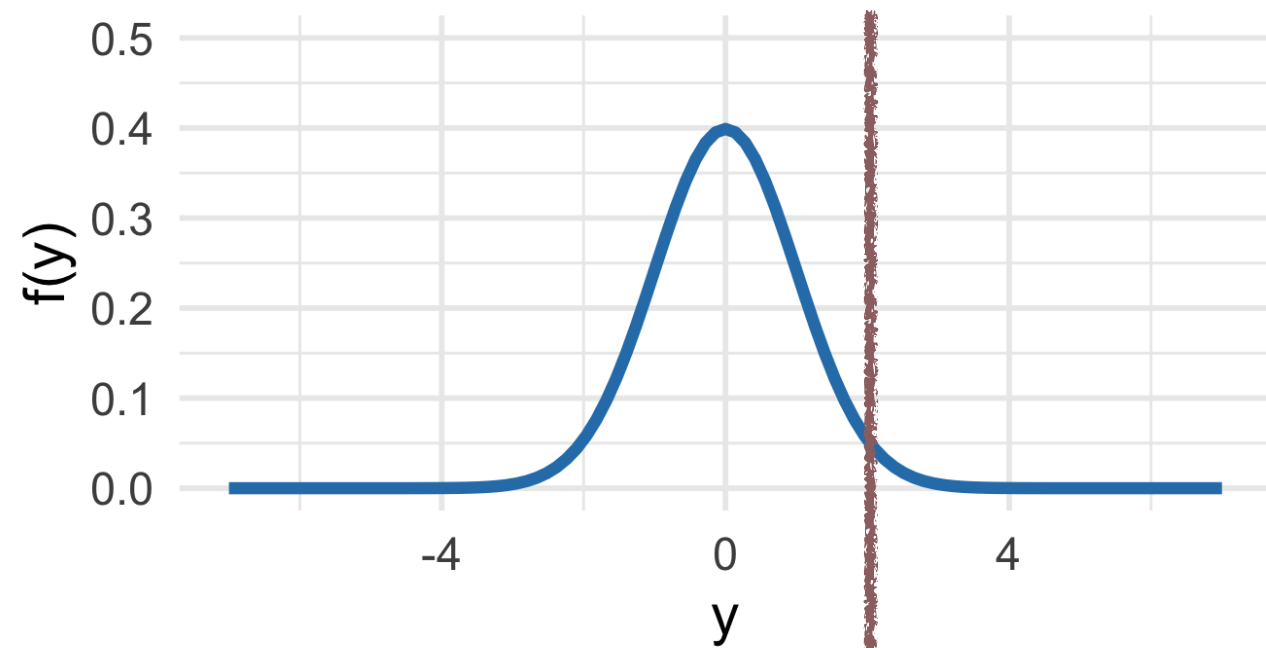
$N(0,1)$



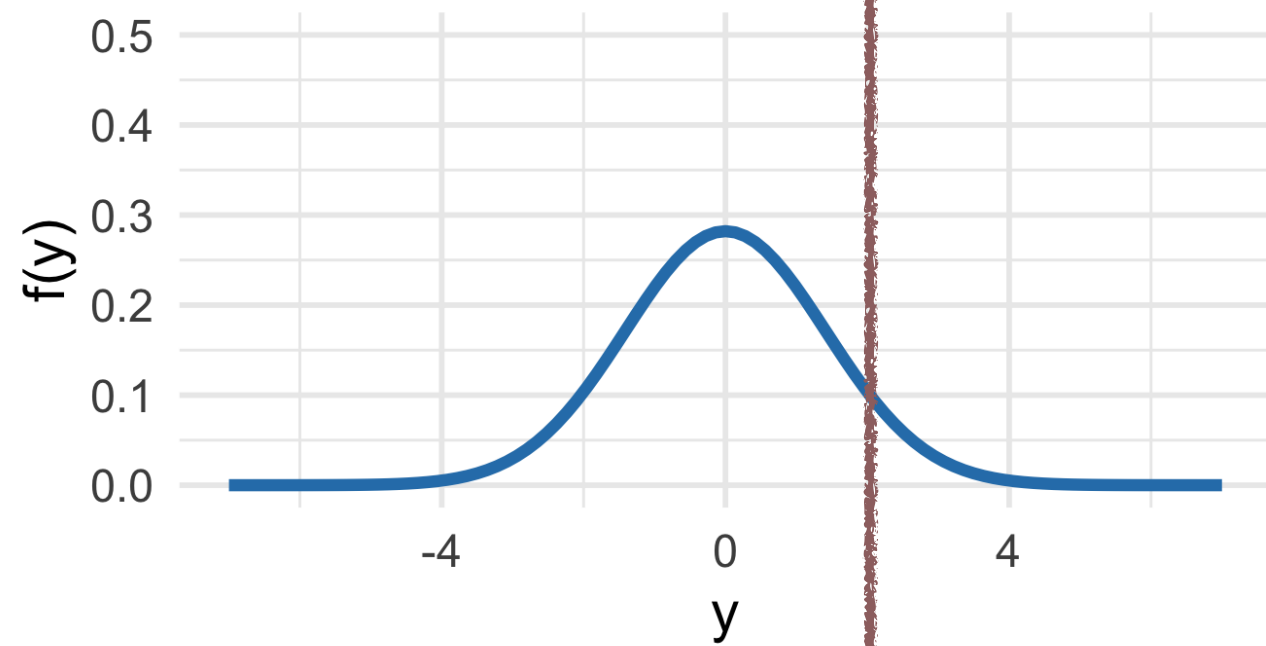
$N(0,2)$



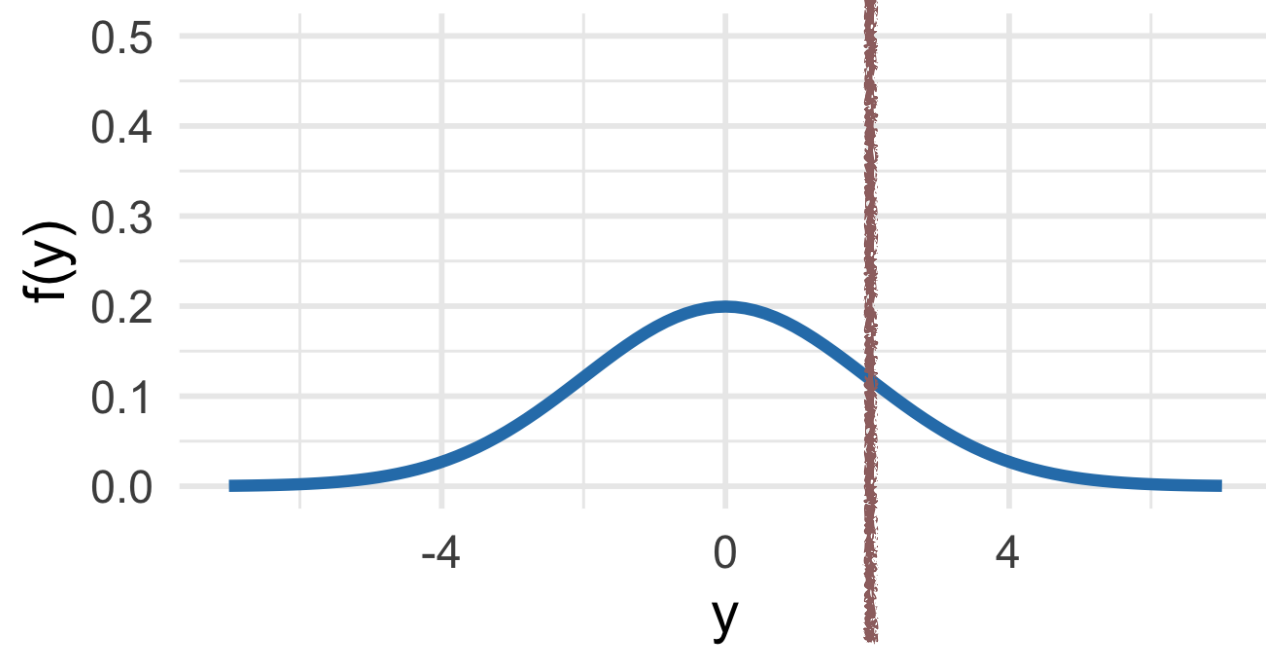
$N(0,4)$



$N(0,1)$



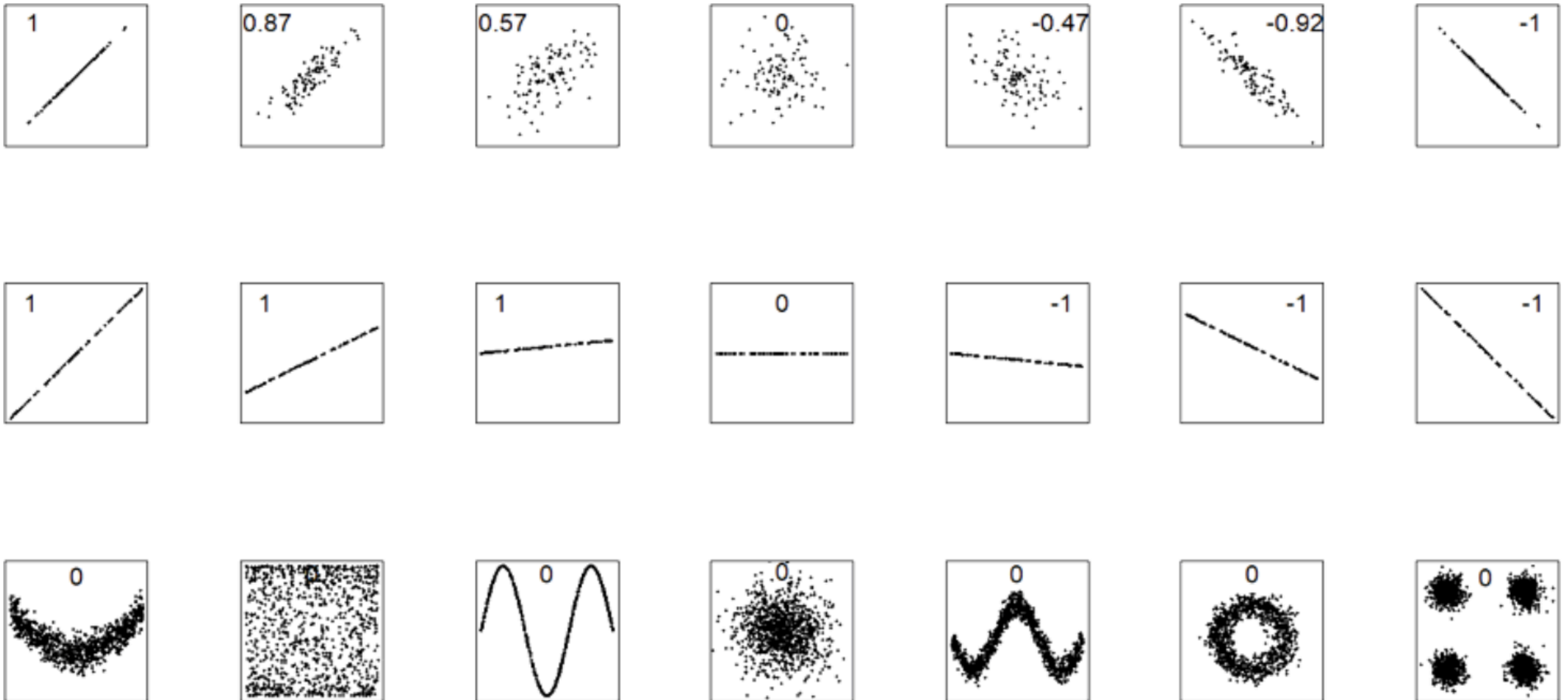
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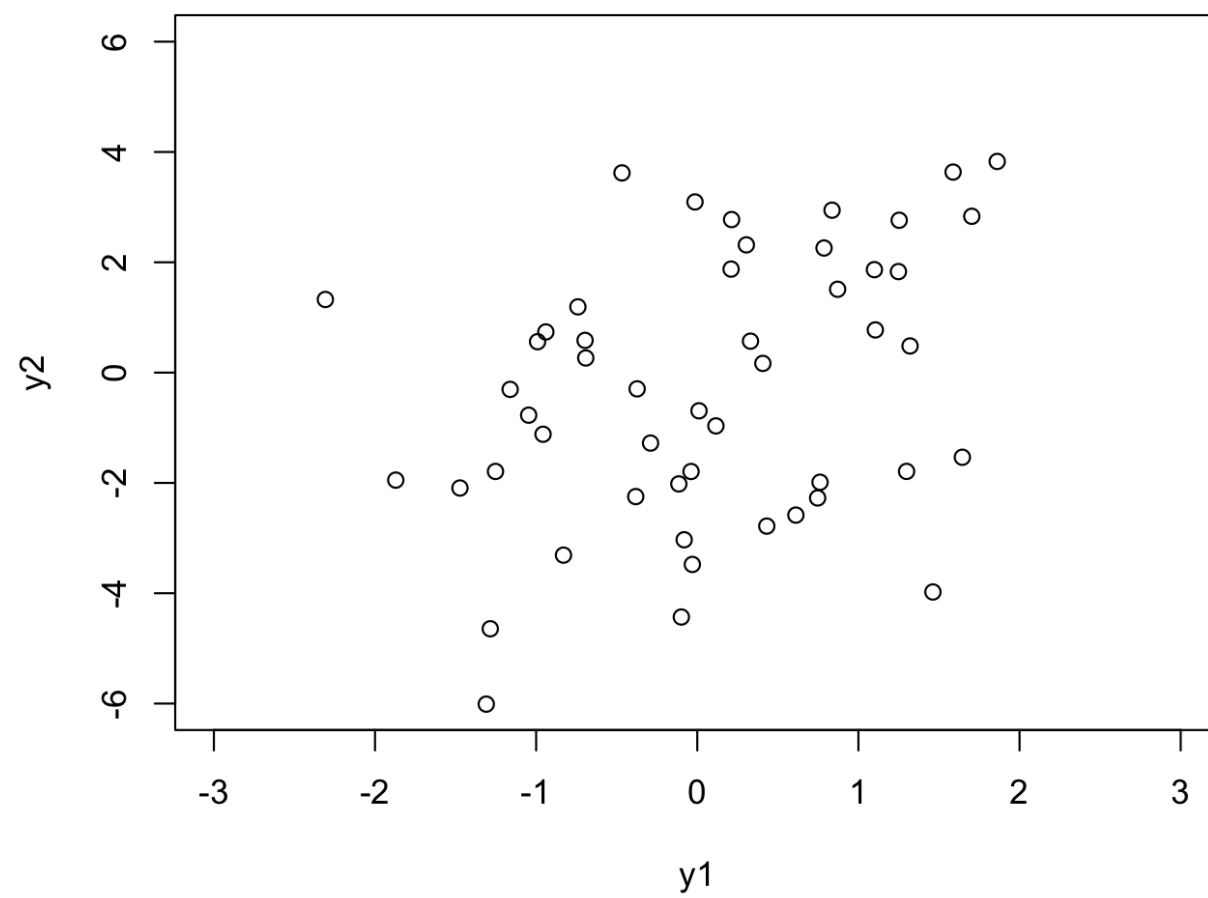
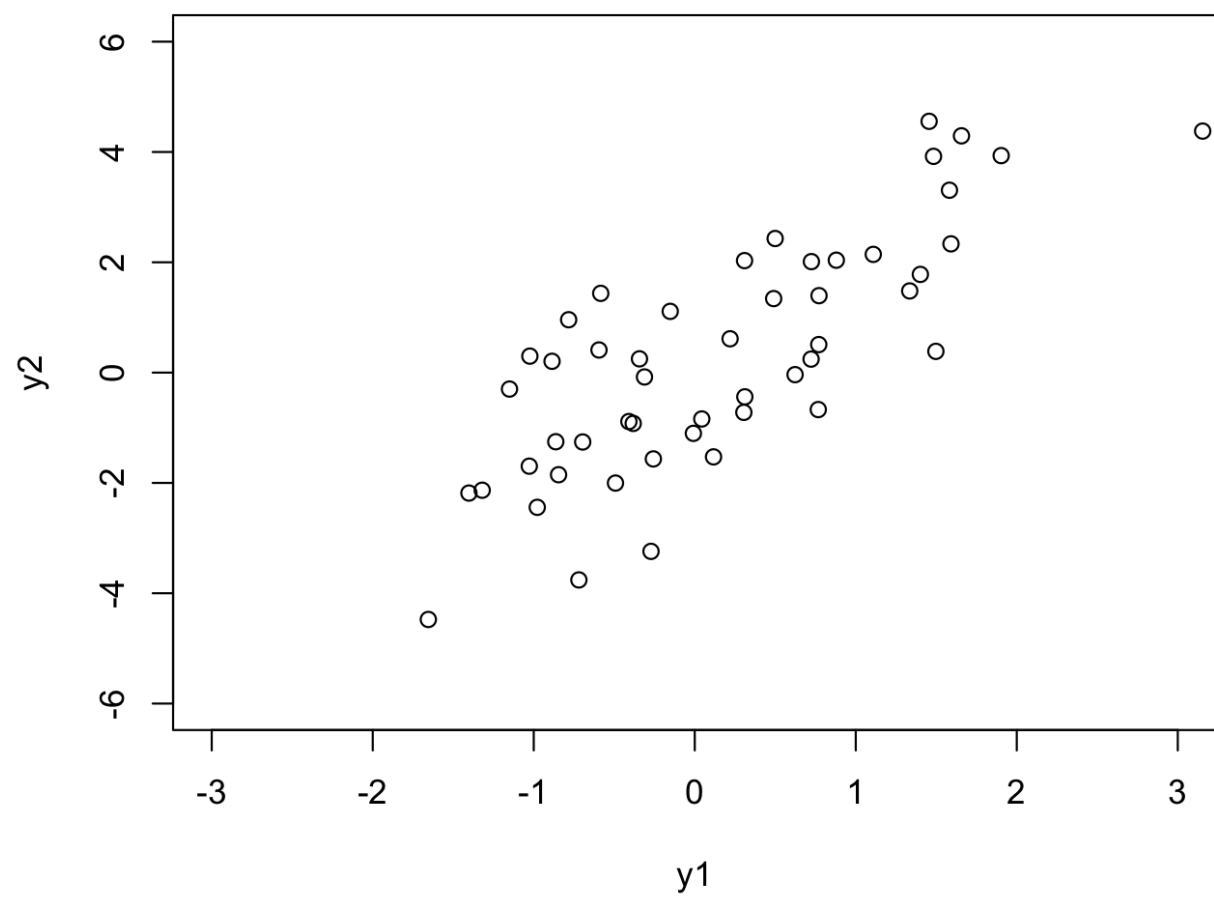


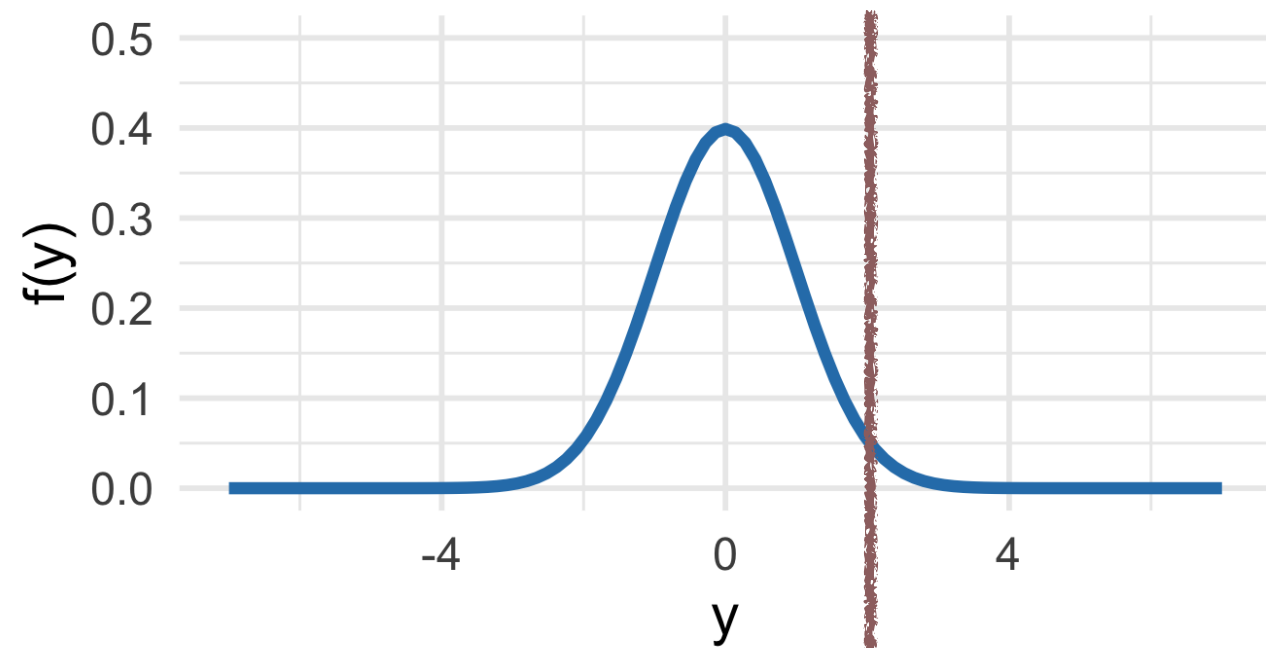
$N(0,4)$

Correlation

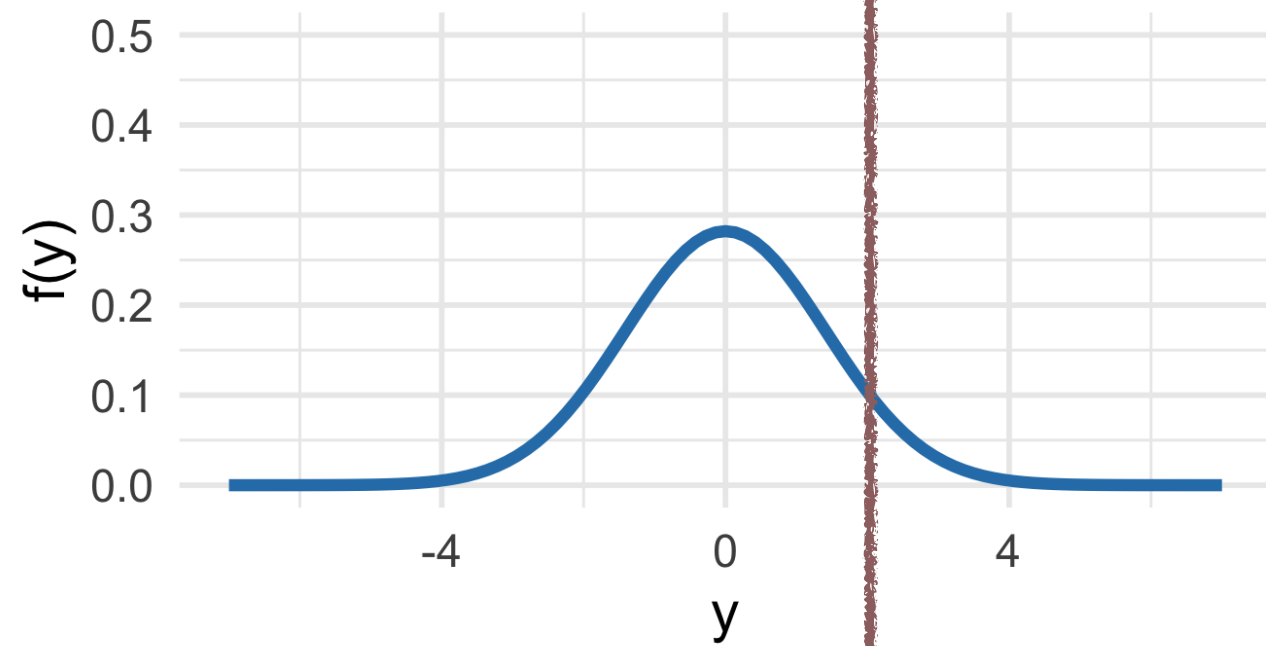
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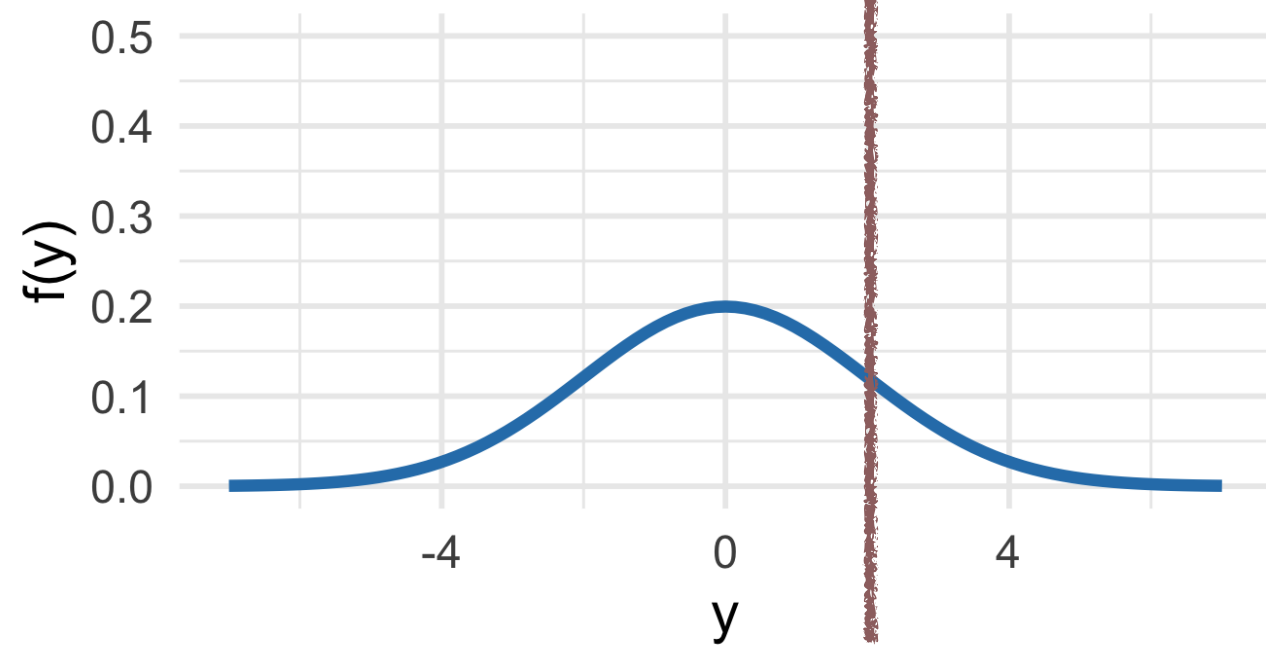




$N(0,1)$



$N(0,2)$



$N(0,4)$

