

Fixed effects estimation in two-variance components models

Tatjana von Rosen¹, Dietrich von Rosen² and
Julia Volaufova³

¹*Stockholm University, Sweden*

²*Swedish University of Agricultural Sciences, Uppsala and Linköping
University, Sweden*

³*LSU Health - Biostatistics program*

Abstract

In linear mixed models, it is well known that inference about the fixed effects parameters is not straightforward even under normality assumptions. Unless the model is balanced, in other words, unless the model matrices meet the necessary and sufficient conditions for the best linear unbiased estimator (BLUE) and ordinary least squares estimator (OLSE) to coincide, there is no closed form of the empirical version of the BLUE obtained by, say maximum likelihood method. For example, in case of a two-way analysis of variance model with random effects the situation is challenging since it is not obvious how to set up the test statistic so that inference can rely on the F-distribution.

We have adopted the ideas suggested in, e.g., [3],[4], [1], and [5] and developed an explicit estimator of fixed effects in a mixed linear model with two variance components (see [7]) under rather general conditions. The new proposed estimator is based on a partition of the sampling space and on re-sampled subvector from a linearly transformed residual vector. The newly proposed estimator can be considered as an alternative to the classic moment estimators.

Keywords

Fixed and random effects, estimation, resampling

References

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