Multivariate linear models and profile analysis Dietrich von Rosen

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We give an overview presentation of multivariate linear normal models theory and applications. In particular profile analysis, partial least squares and spatio-temporal models are considered. Moreover, the Growth Curve model, sum of profiles model and the extended growth curve model will be discussed.

References

[1] Kollo, T., von Rosen, D. (2005). Advanced Multivariate Statistics with Matrices. Springer, Dordrecht.