

Generalized Multivariate Analysis of Variance

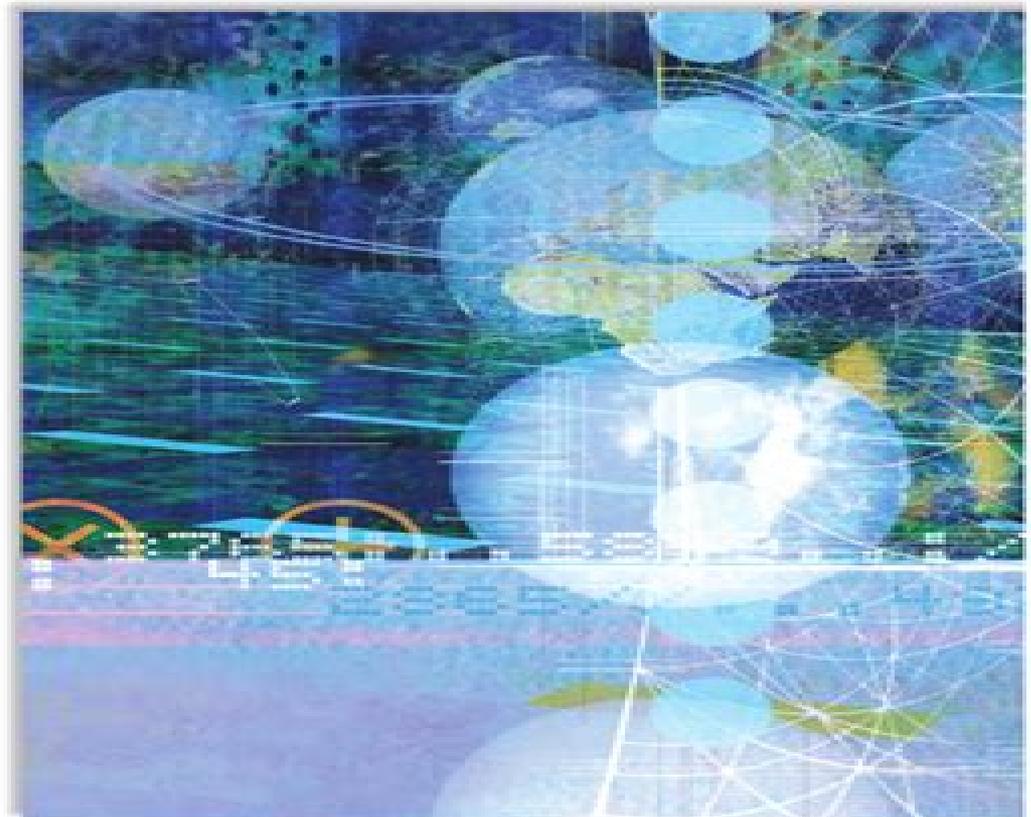
A unified framework for signal processing in correlated noise

Aleksandar Dogandžić and Arye Neborai

Generalized multivariate analysis of variance (GMANOVA) [1]-[19] and related reduced-rank regression [10]-[15] are general statistical models that comprise versions of regression, canonical correlation, and profile analyses as well as analysis of variance (ANOVA) and covariance in univariate and multivariate settings. It is a powerful and, yet, not very well-known tool. In this article, we develop a unified framework for explaining, analyzing, and extending signal processing methods based on GMANOVA. We show the applicability of this framework to a number of detection and estimation problems in signal processing and communications and provide new and simple ways to derive numerous existing algorithms for

- ▲ synchronization and space-time channel and noise estimation in [16]-[33]
- ▲ space-time symbol detection in [23] and [30]-[38]
- ▲ blind and semiblind channel equalization, estimation, and signal separation in [39]-[44]
- ▲ source location using parametric signal models in [17], [23], [28], [31], and [45]-[51]
- ▲ radar target estimation and detection in [45]-[50] and [52]-[55]
- ▲ spectral analysis [56], [57] and nuclear magnetic resonance (NMR) spectroscopy [58].

Many of the above methods were originally derived "from scratch," without knowledge of their close relationship with the GMANOVA models. We explicitly show this relationship and present new insights and guidelines for generalizing these methods. We also acknowledge the pioneering works of Brillinger (on frequency wavenumber analysis; see [59]) and Kelly and Forsythe (on radar detection; see [53]) who



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Generalized Multivariate Analysis

R Sandford



Generalized Multivariate Analysis:

Generalized Multivariate Analysis Kaitai Fang, Yao-Ting Zhang, 1990 Generalized Multivariate Analysis of Variance Models M. S. Srivastava, 1997 **Generalized Multivariate Analysis** Kai-Tai Fang, Yao-Ting Zhang, 1990-10-24 The theory of generalized multivariate analysis based on elliptically contoured distributions represents a brilliant achievement in the field of multivariate analysis This is the first book on the subject The text discusses estimation of parameters testing of hypotheses and linear models employing the method of stochastic representation rather than following the classical treatments It is designed as a textbook for a one semester course at postgraduate level and as a reference source for lecturers and researchers **Multivariate Statistical Modelling Based on Generalized Linear Models** Ludwig Fahrmeir, Gerhard Tutz, 2013-11-11 Classical statistical models for regression time series and longitudinal data provide well established tools for approximately normally distributed variables Enhanced by the availability of software packages these models dominated the field of applications for a long time With the introduction of generalized linear models GLM a much more flexible instrument for statistical modelling has been created The broad class of GLM s includes some of the classical linear models as special cases but is particularly suited for categorical discrete or nonnegative responses The last decade has seen various extensions of GLM s multivariate and multicategorical models have been considered longitudinal data analysis has been developed in this setting random effects and nonparametric predictors have been included These extended methods have grown around generalized linear models but often are no longer GLM s in the original sense The aim of this book is to bring together and review a large part of these recent advances in statistical modelling Although the continuous case is sketched sometimes throughout the book the focus is on categorical data The book deals with regression analysis in a wider sense including not only cross sectional analysis but also time series and longitudinal data situations We do not consider problems of symmetrical nature like the investigation of the association structure in a given set of variables For example log linear models for contingency tables which can be treated as special cases of GLM s are totally omitted The estimation approach that is primarily considered in this book is likelihood based A General Model for Multivariate Analysis Jeremy D. Finn, 1974 **Some Aspects of the Application of the Generalized Multivariate Analysis of Variance Model** Martijn Paul Frederik Berger, 1985 **Multivariate General Linear Models** Richard F. Haase, 2011 This title provides an integrated introduction to multivariate multiple regression analysis MMR and multivariate analysis of variance MANOVA It defines the key steps in analyzing linear model data and introduces multivariate linear model analysis as a generalization of the univariate model Richard F Haase focuses on multivariate measures of association for four common multivariate test statistics presents a flexible method for testing hypotheses on models and emphasizes the multivariate procedures attributable to Wilks Pillai Hotelling and Roy *Use of Generalized Multivariate Analysis of Variance for Growth Curve Studies* Anil Kumar Tyagi, 1987 *NBS Special Publication* ,1970 **An Author and Permuted Title Index to**

Selected Statistical Journals Brian L. Joiner, 1970 All articles notes queries corrigenda and obituaries appearing in the following journals during the indicated years are indexed Annals of mathematical statistics 1961 1969 Biometrics 1965 1969 3 Biometrics 1951 1969 Journal of the American Statistical Association 1956 1969 Journal of the Royal Statistical Society Series B 1954 1969 2 South African statistical journal 1967 1969 2 Technometrics 1959 1969 p iv *Univariate and Multivariate General Linear Models* Kevin Kim, Neil Timm, 2006-10-11 Reviewing the theory of the general linear model GLM using a general framework Univariate and Multivariate General Linear Models Theory and Applications with SAS Second Edition presents analyses of simple and complex models both univariate and multivariate that employ data sets from a variety of disciplines such as the social and behavioral sciences With revised examples that include options available using SAS 9 0 this expanded edition divides theory from applications within each chapter Following an overview of the GLM the book introduces unrestricted GLMs to analyze multiple regression and ANOVA designs as well as restricted GLMs to study ANCOVA designs and repeated measurement designs Extensions of these concepts include GLMs with heteroscedastic errors that encompass weighted least squares regression and categorical data analysis and multivariate GLMs that cover multivariate regression analysis MANOVA MANCOVA and repeated measurement data analyses The book also analyzes double multivariate linear growth curve seeming unrelated regression SUR restricted GMANOVA and hierarchical linear models New to the Second Edition Two chapters on finite intersection tests and power analysis that illustrates the experimental GLMPOWER procedure Expanded theory of unrestricted general linear multivariate general linear SUR and restricted GMANOVA models to comprise recent developments Expanded material on missing data to include multiple imputation and the EM algorithm Applications of MI MIANALYZE TRANSREG and CALIS procedures A practical introduction to GLMs Univariate and Multivariate General Linear Models demonstrates how to fully grasp the generality of GLMs by discussing them within a general framework **Generalized multivariate analysis** Fang Kai-Tang, 1990 *Objective Bayesian Inference in General (generalized) Linear Mixed Models Using Reference Priors* Xin Zhao, 2005 The Generalization of the Principles of Some Modern Experimental Designs for Educational and Psychological Research William Jeane Moonan, 1952 Multivariate Generalized Linear Mixed Models Using R Damon Mark Berridge, Robert Crouchley, 2011-04-25 Multivariate Generalized Linear Mixed Models Using R presents robust and methodologically sound models for analyzing large and complex data sets enabling readers to answer increasingly complex research questions The book applies the principles of modeling to longitudinal data from panel and related studies via the Sabre software package in R A Un *Analysis and Design of Certain Quantitative Multiresponse Experiments* Samarendra Nath Roy, Ram Gnanadesikan, Jagdish Narain Srivastava, 1971 Linear models Point estimation of location parameters Testing of linear hypotheses Properties of the test procedures Confidence bounds Graphical methods and internal comparisons Hierarchical and p block multiresponse designs and their analysis Incomplete multiresponse designs Construction of multiresponse

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