

Estimation for the Growth Curve Model with Orthogonal Covariance Structure

Miguel Fonseca¹ and Martin Singul²

¹*Center of Mathematics and Applications, Faculty of Sciences and Technology, Nova University of Lisbon, Portugal*

²*Mathematics Department, Linköping University, Sweden*

Abstract

The growth curve model is a well documented multivariate model in literature, with a well established methodology of maximum likelihood estimation. We propose a growth curve model family with an orthogonal covariance structure for lines and columns, proceeding with the derivation of maximum likelihood statistics. Many familiar models fall within this model family, as it will be shown.

Keywords

Growth curve model; Orthogonal covariance structure; Maximum likelihood.

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