

Inference in the Linear Model

Formulating hypotheses: linear restrictions as a general framework

Hypothesis Testing J linear restrictions

Analytical framework: $\mathbf{y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\varepsilon}$

Hypothesis: $\mathbf{R}\boldsymbol{\beta} - \mathbf{q} = \mathbf{0},$

Substantive restrictions: What is a "testable hypothesis?"

- Substantive restriction on parameters
- Reduces dimension of parameter space
- Imposition of restriction degrades estimation criterion

Testing Research Hypotheses With The General Linear Model

Emilie Sanchez



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