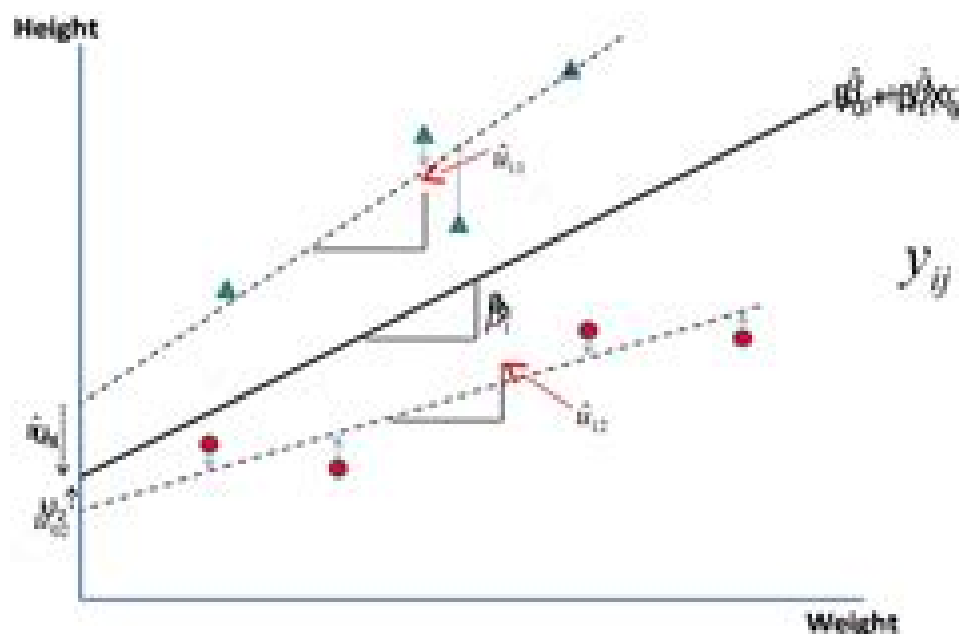


Random coefficient model of weight on height



$$y_{ij} = \beta_0 + \beta_1 x_{ij} + u_{0j} + u_{1j} x_{ij} + e_{ij}$$

$$\begin{bmatrix} u_{0j} \\ u_{1j} \end{bmatrix} \sim N(0, \Omega_u) : \Omega_u = \begin{bmatrix} \sigma_{u0}^2 & \sigma_{u01} \\ \sigma_{u01} & \sigma_{u1}^2 \end{bmatrix}$$

- Deviations from average intercept and coefficient assumed bivariate normal with variances σ_{u0}^2 σ_{u1}^2
- AND we also have information on how the residuals covary σ_{u01}

Random Coefficient Models

Bryan S. Graham, James Powell



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