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VARIANCE COMPONENTS IN NESTED SEGREGATED MIXED MODELS

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A mixed model has segregation when its fxed effects part is segre gated as a sub-model. We show that, under orthogonality condition, nesting a random effects model inside a segregated mixed model or a segregated mixed model inside a fixed effects model gives a segregated mixed model. We obtain unbiased estimators for the variance components in both classes of models which are UMVUE, once normality is assumed.

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