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# MATRIX ALGEBRA

USEFUL FOR

# STATISTICS

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Shayle R. Searle

$$V = \begin{bmatrix} \sigma^2 & \rho\sigma^2 & \cdots & \rho\sigma^2 \\ \rho\sigma^2 & \sigma^2 & \cdots & \rho\sigma^2 \\ \vdots & \vdots & \ddots & \vdots \\ \rho\sigma^2 & \rho\sigma^2 & \cdots & \sigma^2 \end{bmatrix} = \sigma^2 R \quad \text{for} \quad R = (1 - \rho)I_n + \rho J_n.$$

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