MLE of separable covariance matrix structure-simulation study

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Abstract

We are interested in the estimation of separable covariance matrix structure where the first matrix is unstructured and the second one is the partitioned matrix. In the considered case the maximum likelihood estimator has not the explicit form and only the set of equations is given. We analyse the convergence and the bias of solution determined by the algorithm and present the simulations studies.

Keywords

Convergence, Bias of estimator, Separable covariance structure, Kronecker product, Maximum likelihood estimation.

References

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