

# Two local operators and the BLUE

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## Abstract

For a given matrix  $\mathbf{A}$ , a matrix  $\mathbf{P}$  such that  $\mathbf{PA} = \mathbf{A}$  is said to be a local identity, and such that  $\mathbf{P}^2\mathbf{A} = \mathbf{PA}$  is said to be a local idempotent. In the paper some simple properties of such operators are presented. Their relation to the Best Linear Unbiased Estimation in the general Gauss-Markov model is demonstrated.