

# BLUPs and BLIMBIPs in the general Gauss–Markov model

Hans Joachim Werner

*University of Bonn, Germany*

## Abstract

In this talk, we discuss two powerful prediction concepts in the general (possibly singular) Gauss–Markov model. We study their basic properties and connections. Most observations are obtained by employing rather elementary, yet powerful, matrix algebra. The relationships to the estimation concepts BLUE and BLIMBE, being discussed in detail in Schönfeld and Werner (1986), are also mentioned.

## Keywords

BLUEs, BLIMBEs, BLUPs, BLIMBIPs,  $\eta$ -inverses, Gauss–Markov model, singular model

## Reference:

Schönfeld, P. and H. J. Werner (1986). Beiträge zur Theorie und Anwendung linearer Modelle. In: W. Krelle (Ed.), *Ökonomische Prognose-, Entscheidungs- und Gleichgewichtsmodelle* (pp. 251–262). Weinheim: VCH Verlagsgesellschaft.