

Reduced rank regression and multivariate linear models

Dietrich von Rosen¹, Tatjana von Rosen²,
and Yonghui Liu³

¹*Swedish University of Agricultural Sciences, Uppsala, Sweden*

²*Stockholm University, Sweden*

³*Shanghai Finance University, China*

Abstract

We present a number of new results concerning rank restrictions in general multivariate linear models. Both restrictions on the mean and dispersion matrix will be considered. The focus will be on the mathematical treatment and the main purpose is to show several directions of extensions of existing models as well as their treatment.