

# Inference in the Linear Model

**Formulating hypotheses:** linear restrictions as a general framework

**Hypothesis Testing**  $J$  linear restrictions

Analytical framework:  $\mathbf{y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\varepsilon}$

Hypothesis:  $\mathbf{R}\boldsymbol{\beta} - \mathbf{q} = \mathbf{0},$

**Substantive restrictions:** What is a "testable hypothesis?"

- Substantive restriction on parameters
- Reduces dimension of parameter space
- Imposition of restriction degrades estimation criterion

# Testing Research Hypotheses With The General Linear Model

**Michael Rajnik**



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