

- and think more generally in terms of a model with p covariates:

$$\begin{aligned}\boldsymbol{\mu} &= \begin{pmatrix} x_{1,0} & x_{1,1} & \cdots & x_{1,p} \\ x_{2,0} & x_{2,1} & \cdots & x_{2,p} \\ \vdots & \vdots & \ddots & \vdots \\ x_{n,0} & x_{n,1} & \cdots & x_{n,p} \end{pmatrix} \begin{pmatrix} \beta_0 \\ \beta_1 \\ \vdots \\ \beta_p \end{pmatrix} \\ &= \mathbf{X}\boldsymbol{\beta}\end{aligned}$$

- The matrix \mathbf{X} is called the *design matrix*.
- When the model has an intercept parameter, then $x_{i,0} = 1 \forall i$ so the **first column** of the design matrix is a vector of 1s.
Define the response (column) vector

$$\mathbf{y} = (y_1, y_2, \dots, y_n)^T.$$

We previously assumed

$$y_i \mid \mathbf{x}_i \stackrel{\text{ind}}{\sim} N\{\mu(\mathbf{x}_i), \sigma^2\},$$

for each $i = 1, \dots, n$.

This can be expressed using matrix notation as

$$\mathbf{y} \mid \mathbf{X} \sim N(\mathbf{X}\boldsymbol{\beta}, \mathbf{I}\sigma^2),$$

where \mathbf{I} is an $n \times n$ identity matrix.

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