

**APPLICATION OF MATRIX INVERSION
IN MULTIVARIATE ANALYSIS**

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ABSTRACT

Linear regression models are commonly employed to predict future response (dependent variable) values or to depict the effects of important explanatory variables on the responses. Unfortunately in most regress problems, data were routinely recorded rather than generated from pre-selected settings of the independent variables (the designed experiment) and in these cases, the independent variables were frequently linearly dependent. This paper discusses how matrix inversion can be used for computational purposes and for interpreting multivariate data.