

Which is really better, REML or EMS? An Applied Approach.

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In the statistical community, REML is well known to be better than EMS. However, it is more difficult to explain to students, REML in JMP only allows one response to be analyzed at a time, and unbalanced designs tend toward error messages. With the new version of JMP (6 Beta 3) coming out with split plot designs and the ability to simulate responses, this seemed like a good opportunity to compare REML and EMS analyses. Does one really give a better estimate of the true model?