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- General Form Of Nonlinear Or Linear Regression Models:  $Y_t = H(x_t, \beta) + \varepsilon_t$ ,  $\varepsilon_t \sim N(0, \sigma^2)$ .
- Assume That The  $x_t$  And  $\varepsilon_t$  Stochastically Independent. → This Assumption Implies That:

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