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A regression model is a linear one when the

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model comprises a linear combination of the parameters, i.e., $(,) = ? = ()$, where the function is a function of $..$. Letting $= ()$, we can then see that in that case the least square estimate (or estimator, in the context of a random sample), is given by $^ = ?$. For a derivation of this estimate see Linear least squares (mathematics).

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