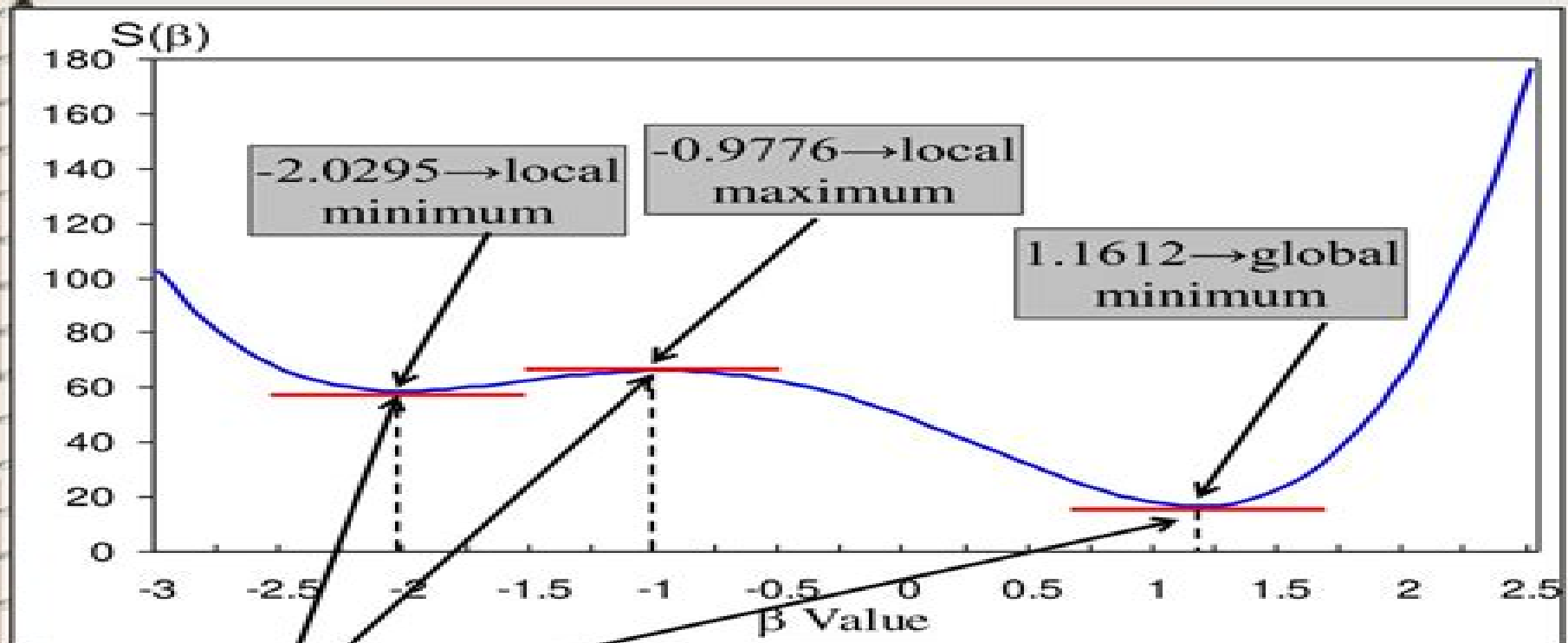


Nonlinear Regression Models

$$Y_t = \beta X_{t1} + \beta^2 X_{t2} + e_t$$
$$S(\beta) = e'e$$



$$dS(\beta)/d\beta = 0$$

$S(\beta)$ under alternative parameter values

Model Discrimination For Nonlinear Regression Models

Ying Liu



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