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5. NONLINEAR MODELS [1] Nonlinear (NL) Regression Models • General Form Of Nonlinear Or Linear Regression Models: Yt = $H(xt \bullet, \beta) + \epsilon t$, ϵt lid $N(0, \sigma 2)$. • Assume That The Xt• And ϵt Stochastically Independent. \rightarrow This Assumption Implies That: Apr 5th, 2024

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Sometime Later Schmidt (Schmidt, 1993) Succeeded In Deriving An Approximate Algorithm Based On Daum's Original Theory, And Developed A Successful Numerical Implementation Of A Nonlinear Filter That Was A Significant Improvement To The Kalman And Extended Kalman Filters For The Type Of Tracking Problem Schmidt Was Interested In. May 6th, 2024

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