

$$y = f(x, b) + e \quad L^*(b, \sigma^2) = -\frac{n}{2} \ln(2\pi) - \frac{n}{2} \ln(\sigma^2) - \frac{1}{2\sigma^2} \sum_{i=1}^n (y_i - f_i(x, b))^2$$

$$L^*(b, \sigma^2) = \sum_{i=1}^n -\frac{1}{2} \ln(2\pi) - \frac{1}{2} \ln(\sigma^2) - \frac{1}{2\sigma^2} (y_i - f_i(x, b))^2$$

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Second Edition

Robert Kissell, Ph.D.

$$\text{Min}_x \sum_{i=1}^m \sum_{t=1}^n \frac{b_i \cdot I_i^* \cdot x_{it}^2}{x_{it} \cdot v_{it}} + \lambda \cdot \sqrt{\sum_{k=1}^n r_k^2 C r_k}$$

$$I_{b_0}^{l+1} = \alpha a_1 \frac{\partial L}{\partial b_0} \left(\frac{S}{ADV} \right)^{a_2} \sum_{i=1}^n \sigma^{a_3} \cdot p a_5$$

$$MI = b_1 \cdot I^* \cdot POV^{a_4} + (1 - b_1) \cdot I^*$$

$$TR = \sigma \cdot \sqrt{\frac{1}{250} \cdot \frac{1}{3} \cdot \frac{S}{ADV} \cdot \frac{1 - POV}{POV} \cdot 10^4}$$

$$J_{ij} = \frac{\partial}{\partial b_j} (y - f(x_i, b)) = -\frac{\partial f(x_i, b)}{\partial b_j}$$

$$\text{cov}(\beta) = s^2 (J'J)^{-1}$$

$$\frac{\partial L^*(b, \sigma^2)}{\partial b_k} = \frac{-2}{\sigma^2} \sum_{i=1}^n (y_i - f_i(x, b)) \cdot \frac{\partial f_i(b_k)}{\partial b_k}$$

$$\frac{\partial L^*(b, \sigma^2)}{\partial \sigma^2} = \frac{-n}{2\sigma^2} + \frac{2}{2\sigma^4} \sum_{i=1}^n (y_i - f_i(x, b))^2$$



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