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A regression model is a linear one when the model comprises a linear combination of the parameters, i.e., $(,) = \Sigma = (,)$, 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 $\hat{=} = -$. For a derivation of this estimate see Linear least squares (mathematics).

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