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STATISTICAL ESTIMATORS IN REGRESSION MODELS WITH DEPENDENT ERRORS OF OBSERVATIONS

Abstract

The non-linear regression models with increasing number of unknown parameters and unknown dispersions of errors of observation were considered. The properties of estimations of least squares (l.e.s) and M - estimators are investigated. The estimations of elements of covariational matrix of remainders vector, which were used for construction of confidence stripe for unknown function in regression model, were constructed using l.e.s. and M - estimators.