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Squares. (1) Linear Regressi  $\sigma \varepsilon_{i,t} | \varepsilon_{i,t-1} | \varepsilon_{i,t-2} | \dots | \varepsilon_{i,t-22} | W$  On Of Logy On Dummy Variables, Dummy Variables Times Logy And X . (2) Regress Squares Of OLS Residuals On X And 1 To Estimate An Jun 4th, 2024.

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