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## Nonlinear Statistical Models

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 $\beta_0$  is  $\beta_0 = E(y)$  when  $x = 0$  and it can be included in the model provided the range of data includes  $x = 0$ . if  $x$   
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dealing with collinearity: 1) ignore it. if prediction of  $y$  values is the object of your study, then collinearity is not  
a problem. 2) use an estimator of the regression coef-- **lecture notes for macroeconomics i, 2004 - yale  
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