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Abstract The purpose of this paper is to present a new method for the estimation of the parameters of a linear model. The method is based on the use of the generalized likelihood ratio test (GLRT) and the generalized likelihood ratio test (GLRT) is used to estimate the parameters of the model. The method is applied to the estimation of the parameters of a linear model with one parameter. The results of the simulation study show that the method is very efficient and accurate.

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