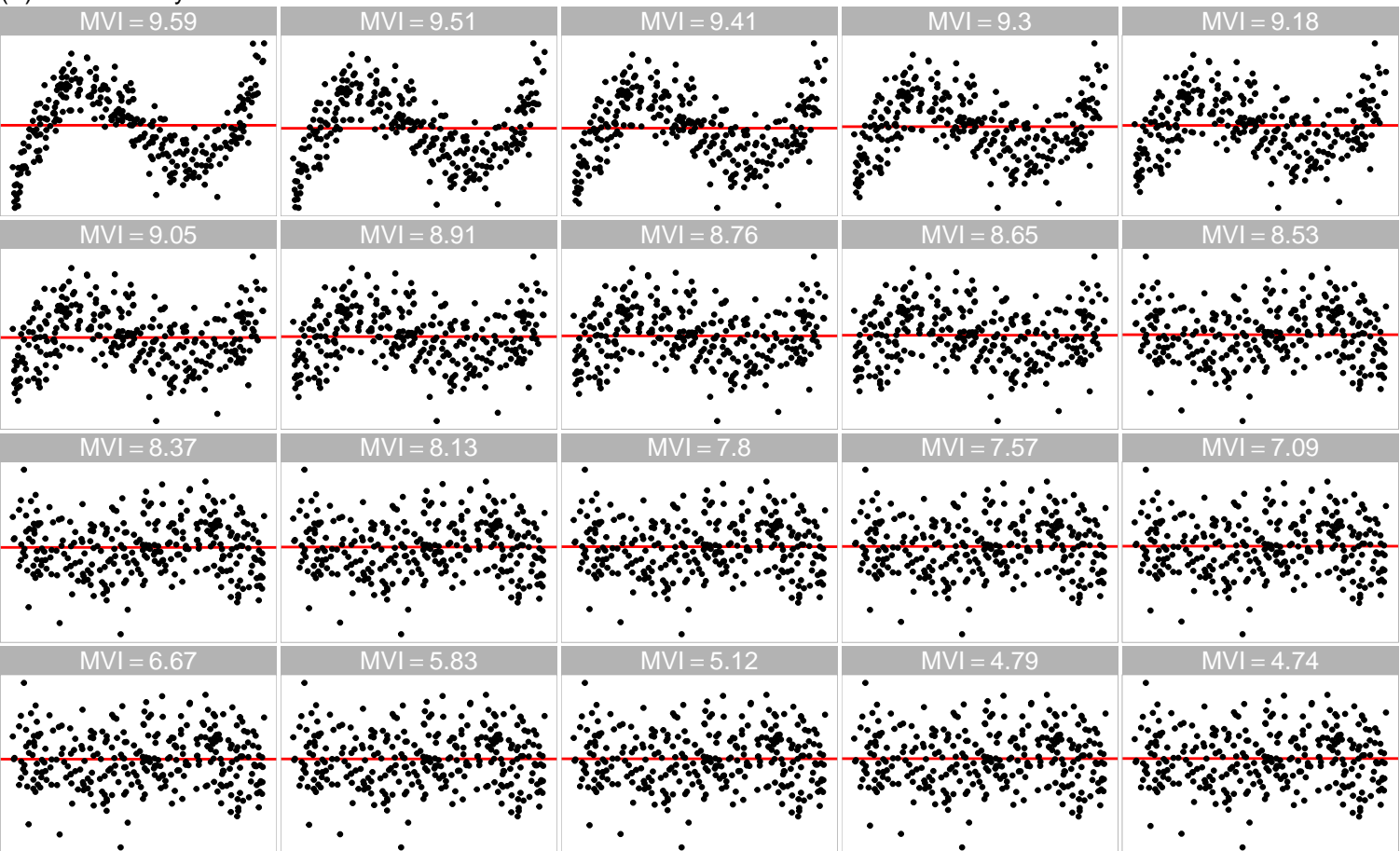(A) Non-linearity

(B) Heteroskedasticity