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CHAPTER VII. Efficient Estimation with Estimated Error Covariance Matrices; VII.1 General Results; VII.2 Case 1: Contemporaneous Covariance; VII.3 Case 2: Heteroskedasticity; VII.4 Case 3: Serial Correlation; References; CHAPTER VIII. Directions For Further Study; VIII.1 Extensions of the Linear Model; VIII.2 Nonlinear Models; VIII.3 Other Estimation Techniques; VIII.4 Model Misspecification; References; Solution Set; Index

Sommario/riassunto

This book is intended to provide a somewhat more comprehensive and unified treatment of large sample theory than has been available previously and to relate the fundamental tools of asymptotic theory directly to many of the estimators of interest to econometricians. In addition, because economic data are generated in a variety of different contexts (time series, cross sections, time series--cross sections), we pay particular attention to the similarities and differences in the techniques appropriate to each of these contexts.
