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Dedication; Table of Contents; Preface; CHAPTER I. The Linear Model and Instrumental Variables Estimators; Text; References; For Further Reading; CHAPTER II. Consistency; II.1 Limits; II.2 Almost Sure Convergence; II.3 Convergence in Probability; II.4 Convergence in r th Mean; References; CHAPTER III. Laws of Large Numbers; III.1 Independent Identically Distributed Observations; III.2 Independent Heterogeneously Distributed Observations; III.3 Dependent Identically Distributed Observations
III.4 Dependent Heterogeneously Distributed Observations III.5 Martingale Difference Sequences; References; CHAPTER IV. Asymptotic Normality; IV.1 Convergence in Distribution; IV.2 Hypothesis Testing; IV.3 Asymptotic Efficiency; References; CHAPTER V. Central Limit Theory; V.1 Independent Identically Distributed Observations; V.2 Independent Heterogeneously Distributed Observations; V.3 Dependent Identically Distributed Observations; V.4 Dependent Heterogeneously Distributed Observations; V.5 Martingale Difference Sequences; References; CHAPTER VI. Estimating Asymptotic Covariance Matrices VI.1 General Structure of V_n VI.2 Case 1: n (Block) Diagonal; VI.3 Case 2: n (Block) Band Diagonal; VI.4 Case 3: General Case; References; 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.
