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In two articles in Econometric Reviews, i.e., Pötscher and Prucha {1991a,b), we provided -an expository discussion of the basic structure of the asymptotic theory of M-estimators in dynamic nonlinear models and a review of the literature up to the beginning of this decade.

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• White, H. (1984), Asymptotic Theory for Econometricians. Academic Press INSTRUCTOR: Miguel A. Delgado TEACHING ASSISTANT: Rui Cui DESCRIPTION: This course provides the probability and statistics background for Econometrics II as well as the rest of quantitative courses taught in our Ph.D. program.

White, H. (1984), Asymptotic Theory for Econometricians ...

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Asymptotic Theory for Econometricians: Revised Edition (Economic Theory, Econometrics, and Mathematical Economics) October 11, 2000, Academic Press. Hardcover in English - Revised edition. zzzz.

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Dept. of Economics Fall 2020 UNC 2 Suggested Readings Any graduate level textbook or monograph on the theory of probability, expectation, point estimation, and large sample theory will be helpful. Some that I have found helpful include the following, separated into texts written for econometricians and for statisticians.

Economics 770 Introduction to Econometric Theory Prof ...

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