

GENERALIZED METHOD OF MOMENTS

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- Notes on GMM
- Reading
 - Hansen Chapter 13
 - Review normal linear regression model (E.g., Hansen Chapter 5)
 - Gary Chamberlain. 1987. Asymptotic efficiency in estimation with conditional moment restrictions. *Journal of Econometrics* 34:305–334
 - Whitney K. Newey and Kenneth D. West. 1987. Hypothesis testing with efficient method of moments estimation. *International Economic Review* 28 (3): 777–787
- Jupyter notebook exploring GMM in finite samples (github/datahub)

REFERENCES

- Chamberlain, Gary. 1987. Asymptotic efficiency in estimation with conditional moment restrictions. *Journal of Econometrics* 34:305–334.
- Newey, Whitney K., and Kenneth D. West. 1987. Hypothesis testing with efficient method of moments estimation. *International Economic Review* 28 (3): 777–787.