Fuente: Clase 121 de Econometría 2 2021

Ejemplo 1 (really old friend):

$$E(x_t^r) = m_r(\theta_0) \tag{1}$$

$$\frac{1}{T}\sum_{t=1}^{T} x_t^r = m_r(\theta) \tag{2}$$

Ejemplo 1: x_t es iid

$$E(x_t) = \theta_0 \tag{3}$$

$$\hat{\theta} = \frac{1}{T}\sum_{t=1}^{T} x_t \tag{4}$$