Typos

I put how we should change after the arrow $\rightarrow$.

- p.6 1st paragraph last sentence: concerning the triangular array Assumption 2.1. $\rightarrow$ triangular array in Assumption 2.1.

- p.6 right below Assumption 2.2.: $E[f(Z_i, \gamma_0, \theta_0))] = 0 \rightarrow E[f(Z_i, \gamma_0, \theta_0)] = 0$

- p.7 footnote 2: Assumption 2.2. of ?. needs to be complete.

- p.8 right before Theorem 2.1.: The key results is $\rightarrow$ result is

- p.10 equation (13) $\phi_0' \rightarrow \varphi_0'$

- p.10 footnote 3: see ? Section 3.3. needs to be complete.

- p.14 section 5.1. first sentence: in which the the GFIC $\rightarrow$ in which the GFIC

- p.15 right after equation (22): $\iota \iota' \rightarrow \iota_T \iota_T'$

- p.16 right after the expression for σ^2: unbiased estimator of τ. Thus, substituting $\widehat{\tau} - \sigma^2$ for τ $\rightarrow$ unbiased estimator of τ^2. Thus substituting $\widehat{\tau}^2 - \sigma^2$ for τ^2.

- p.16 with the expressions for variance estimators $\widehat{\sigma}_\epsilon^2$ and $\widehat{\sigma}_v^2$, we should change N with n.

- p.16 last part: $\omega^* = [\ldots] \rightarrow \omega^* = [\ldots]^{-1}$. Also, the sentence right after this expression should be: where we take the maximum over $\widehat{\tau}^2 - \widehat{\sigma}^2$ and zero...

- p.22 last part of section 5.2.: by sputting zero in place of $\rightarrow$ by putting zero in place of

- p.38 in Proof of Corollary 3.5. $(N_g', N_h)' \rightarrow (N_g', N_h')'$

- p.39 in Proof of Theorem 5.1. The expressions should be changed into parts written in red below:
Now expanding $\widehat{\beta}_{FE}, \widehat{\beta}_{RE}$, and $\widehat{\tau}$ and re-arranging

$$
\begin{bmatrix} \sqrt{n}(\widehat{\beta}_{RE} - \beta) \\ \sqrt{n}(\widehat{\beta}_{FE} - \beta) \\ \widehat{\tau} \end{bmatrix} = \begin{bmatrix} A_n^{-1} & 0 \\ 0 & B_n^{-1} \\ C_n & -C_n A_n B_n^{-1} \end{bmatrix} \begin{bmatrix} n^{-1/2} \sum_{i=1}^n \mathbf{x}_i' \widehat{\Omega}^{-1} \mathbf{v}_i \\ n^{-1/2} \sum_{i=1}^n \mathbf{x}_i' Q \mathbf{v}_i \end{bmatrix}
$$

References Change

The following summarizes the changes made in GFIC_refs_Minsu.bib file.

- Arellano, M., Bond, S., 1991: The review of economic studies → The Review of Economic Studies

- Behl, P., Claeskens, G., Dette, H., March 2012: working paper → published in Statistica Sinica (2014)

- Claeskens, G., Croux, C., Jo, 2006: Author name incomplete, Johan Van Kerckhoven added.

- DiTraglia, F. J., 2016: volume 192 → volume 195

- Hall, A. R., Peixe, F. P., 2003: Article title and page corrected.

- Hansen, B. E., 2015: working paper → published in Journal of Econometrics (2016)

- Hong, H., Preston, B., Shum, M., 2003: Article title corrected.

- Lai, T. L., Small, D. S., Liu, J., 2008: Author name and journal name corrected.

- Newey, W. K., Smith, R. J., 2004: Article title corrected.

- Skouras, S., November 2001: working paper → published in Journal of Econometrics (2007)

- Smith, R. J., July 1992. → remove July to be consistent with other references.