

Hansen, Lars Peter

Large sample properties of generalized method of moments estimators. (English)

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Econometrica 50, 1029-1054 (1982).

For a scan of this review see the [web version](#).

MSC:

62P20 Applications of statistics to economics

62F12 Asymptotic properties of parametric estimators

Cited in **25** Reviews
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Keywords:

generalized method of moments estimators; asymptotic normality; strong consistency; orthogonality conditions; heteroscedasticity; serial correlation; testing over-identifying restrictions; stationarity; ergodicity

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