

Generalized Method of Moments Estimation

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Generalized Method Of Moments Estimation

**Alfonso Novales, Esther
Fernández, Jesús Ruiz**



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reference for graduate students and researchers interested in exploring new methodologies but can also be employed as a graduate text The Handbook concentrates on the most important issues models and techniques for research in macroeconomics and highlights the core methodologies and their empirical application in an accessible manner Each chapter is largely self contained whilst the comprehensive introduction provides an overview of the key statistical concepts and methods All of the chapters include the essential references for each topic and provide a sound guide for further reading Topics covered include unit roots non linearities and structural breaks time aggregation forecasting the Kalman filter generalised method of moments maximum likelihood and Bayesian estimation vector autoregressive dynamic stochastic general equilibrium and dynamic panel models Presenting the most important models and techniques for empirical research this Handbook will appeal to students researchers and academics working in empirical macro and econometrics

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Encyclopedia of Measurement and Statistics Neil J. Salkind, 2007 Publisher Description **An Introduction to the Generalized Method of Moments** Masao Ogaki, 1992 **An Information-Theoretic Alternative to Generalized Method of Moments Estimation** Michael J. Stutzer, 1998 While optimally weighted GMM estimation has desirable large sample properties its small sample performance is poor in some applications We propose a computationally simple alternative for weakly dependent data generating mechanisms based on minimization of the Kullback Leibler Information Criterion a relative entropy Conditions are derived under which the large sample properties of this estimator are similar to GMM i e the estimator will be consistent and asymptotically normal with the same asymptotic covariance matrix as GMM In addition we propose overidentifying and parametric restrictions tests as alternatives to GMM procedures

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