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Contrast, All Speci-cation Tests Are Satisfactory. The Rest Of This Study Is As
Follows. Section 2 Discusses The Interpretation Of The Sargan-Hansen Test In The

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These Are Not Necessary To Do From The Point Of View Of first Order Asymptotic
Properties (cf. Donald And Newey (2000)). 2 GMM And GEL Estimators For Time
Series Suppose We Have The Following System Of Unconditional Moment
Restrictions: $E[m(w_T, \theta)] = 0$, (1) Where w_T 8th, 2024

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