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Asymptotic Behaviour of Estimators

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Asymptotic Normality of OLS parameter Estimators We show how we can use Central Limit Therems (CLT) to establish the **asymptotic** normality of OLS parameter estimators.

A graduate course in econometrics

Generalised Least Squares (GLS) Theory In this clip I demonstrate why GLS estimators (in principle) deliver efficient estimators when error terms are heteroskedastic.

An Introduction to Quantitative Economics: Dr Ben Etheridge Department of **Economics**: <http://www.essex.ac.uk/economics/> Playlist: ...

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Josh Angrist: Are Machine Learning and Big Data Changing Econometrics? Many say big data and machine learning are changing our world. What about good old-fashioned **econometrics**? We ask Josh ...

Unbiasedness vs consistency of estimators - an example This video provides an example of an estimator which illustrates how an estimator can be biased yet consistent. Check out ...

The Art of Asymptotic Approximation - LMS 1989 Based on the 1989 London Mathematical Society Popular Lectures, this special 'television lecture' entitled "The Art of **Asymptotic** ...

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