



## Generalized Method of Moments (Advanced Texts in Econometrics)

By Alastair R. Hall

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Generalized Method of Moments (GMM) has become one of the main statistical tools for the analysis of economic and financial data. This book is the first to provide an intuitive introduction to the method combined with a unified treatment of GMM statistical theory and a survey of recent important developments in the field. Providing a comprehensive treatment of GMM estimation and inference, it is designed as a resource for both the theory and practice of GMM: it

discusses and proves formally all the main statistical results, and illustrates all inference techniques using empirical examples in macroeconomics and finance.

Building from the instrumental variables estimator in static linear models, it presents the asymptotic statistical theory of GMM in nonlinear dynamic models. Within this framework it covers classical results on estimation and inference techniques, such as the overidentifying restrictions test and tests of structural stability, and reviews the finite sample performance of these inference methods. And it discusses in detail recent developments on covariance matrix estimation, the impact of model misspecification, moment selection, the use of the bootstrap, and weak instrument asymptotics.

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### **Editorial Review**

#### Review

Hall's book gives a consistent and accurate account of the academic developments, especially in the time series area, and clearly fills a niche. The level required is that of a graduate student with a good background in econometrics. Rosario dell'Aquila, *Journal of the American Statistical Association* Overall, the book is well written, very readable and well organized. In each chapter the author conveys the essential ideas at the beginning and the end of the chapter, and the reader is guided smoothly to the research frontier. Similarly, before stating new theorems and proving them, the author describes the basic ideas clearly, making the book very readable. Rosario dell'Aquila, *Journal of the American Statistical Association* In summary, *Generalized Method of Moments* is an excellent and readable graduate text and reference book, especially suited for those researchers using GMM in a time series context in finance and macroeconomics. Rosario dell'Aquila, *Journal of the American Statistical Association* *Generalized Method of Moments* is a highly readable textbook level introduction to the vast literature on GMM for the time series. It is a welcome edition not only to the *Advanced Texts in Econometrics* series published by Oxford University Press, but also to the list of textbooks suitable for use in a graduate course in time series econometrics. Michael Jansson, *Journal of Economic Literature* The book can be highly recommended to all who are either interested in the statistical properties of GMM estimators as well as to those who intend to use this technique for empirical research. Herbert Buscher, *Zentralblatt MATH* 1076

#### About the Author

**Alastair R. Hall** is Professor of Economics at North Carolina State University, where he has taught since 1985. He has also visited at the University of Pennsylvania, the University of Wisconsin-Madison's Graduate School of Business, and at the University of Birmingham.

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