A Small Sampling of Readings and Background Papers:

**Econometric Theory**


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Ullah, A., 1974, On the Sampling Distributions of Improved Estimators for Coefficients in Linear
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**Conditional Heteroskedasticity**


**Cointegration Analysis**


**Nonlinear Models**


**Long Memory Models**


Nonstationarity and Unit Root


**Model Selection**


Corradi, V. and N.R. Swanson, 2003c, A Test For Comparing Multiple Misspecified Conditional Distributions, Working Paper, Queen Mary, University of London, University of Exeter and Rutgers University.


**State Space Models**


**Causality**


**Data Transformation and Filtering**


Corradi, V. and N.R. Swanson, 2003, The Effect of Data Transformation on Common Cycle,
Cointegration and Unit Root Tests: Monte Carlo Results and a Simple Test, *Journal of Econometrics*.


**Time Varying Parameters/Structural Breaks**


Campbell, J.Y. and L. M. Viceira, 1999, Consumption and portfolio decisions when expected returns are time varying, *The quarterly journal of economics*, 433-495.


**Volatility Models**


Andersen, T. Bollerslev, T., Diebold, F.X. and Labys, P., Modeling and Forecasting Realized Volatility: Appendix, Manuscript, Northwestern University, Duke University and University of Pennsylvania.


**Vector Autoregression**


**Heteroskedasticity and Autocorrelation Consistent Variance Estimation**


**Generalized Method of Moments**


**Instrumental Variables and Weak Instruments**


Chao, J.C. and N.R. Swanson, 2001, Pathwise Asymptotics for Bias-Corrected Single-Equation Estimators When the Number of Weak Instruments Is Large, unpublished manuscript, University of Maryland.

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Aggregation

International Trade and Development


