

which is the usual expression for the LM test statistic for $\psi = 0$ in the auxiliary regression

$$y_2 = H_2 \delta_2 + \eta \psi + \nu \quad (35)$$

except that $H_2' H_2$ is replaced by $H_2' M_1 H_2$. If $k_1 = 0$ (LIML), then $M_1 = I_T$, and we retrieve formula (41) in Holly and Sargan [2].

The Wald test statistic for H_0 is given by

$$\begin{aligned} \xi_w &= T \bar{\lambda}^2 d_{\bar{\theta}}, \\ &= T \bar{\lambda}^2 \bar{\sigma}^2 \left\{ \bar{\omega}^{-2} - \left(1 - \bar{\lambda}^2 \frac{\bar{\sigma}^2}{\bar{\omega}^2} \right) \left\{ \bar{\delta}' Q_{ZZ} \bar{\delta} + \bar{\omega}^2 \left(1 - \bar{\lambda}^2 \frac{\bar{\sigma}^2}{\bar{\omega}^2} \right)^2 \right. \right. \\ &\quad \left. \left. - \bar{\delta}' Q_{ZX} \left[Q_{XX} - \bar{\lambda}^2 \frac{\bar{\sigma}^2}{\bar{\omega}^2} Q_{XX \cdot Z} \right]^{-1} Q_{ZX} \bar{\delta} \right\} \right\}. \end{aligned} \quad (36)$$

Finding more operational and asymptotically equivalent expressions for ξ_w goes beyond the objective of this problem. See Holly and Sargan [2] for the LIML case where $k_1 = 0$, so that $Q_{XX \cdot Z} = 0$.

ADDITIONAL REFERENCES

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3. Lubrano, M., R.G. Pierse, J.F. Richard. Stability of a U.K. money demand equation: A Bayesian approach to testing exogeneity. *Review of Economic Studies* 53 (1986): 603-634.

86.3.2. *Single Equation Estimation*, solution proposed by Kimio Morimune.

1. Part 1 is proven by the equality $Z(Z'Z)^{-1}Z' = I$.

2. The maximum likelihood estimate (MLE) of Π is $Z^{-1}Y$, and then $|\Omega|$ is zero. It is obvious that the MLE of γ , Π_{12} , and Π_{22} are uniquely determined. However, β , which is $G_1 \times 1$, must be solved from K_2 linear equations

$$(O \quad I)Z^{-1}y_1 = (0 \quad I)Z^{-1}Y_2\beta$$

where O is $K_2 \times K_1$, and I is $K_2 \times K_2$. If the structural equation is over-identified, i.e., $K_2 > G_1$, then β is not determined uniquely. If it is just identified, the MLE of β is $\{(O \quad I)Z^{-1}Y_2\}^{-1} \cdot \{(O \quad I)Z^{-1}y_1\}$.

3a & b. Equation (7) follows easily. To derive (8), let x be the (i, j) th element in Π_2 and write

$$\partial \Pi / \partial x = l_i h_j'$$

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