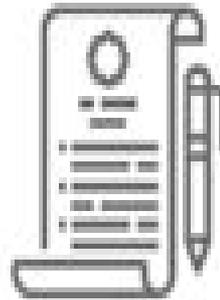


Generalized Method of Moments



Statistical model's
parameters and the
observed data



Moment condition



Unknown parameters of the
model



Relate the model's parameters to
the observed data

Generalized Method Of Moments

Marco Casella



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