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With Time Varying Slope Coe¢ Cients, In Contrast, All Speci-cation Tests Are Satisfactory. The Rest Of This Study Is As Follows. Section 2 Discusses The Interpretation Of The Sargan-Hansen Test In The Context Of System GMM Estimation With Time Constant Slope Coe¢ Cients Imposed. 1th, 2024

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Smoothing In GEL, Even Though These Are Not Necessary To Do From The Point Of View Of first Order Asymptotic Properties (cf. Donald And Newey (2000)). 2 GMM And GEL Estimators For Time Series Suppose We Have The Following System Of Unconditional Moment Restrictions: $E[m(w T, \theta)] = 0$, (1) Where W 3th, 2024

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