

PALGRAVE HANDBOOK OF ECONOMETRICS

Volume 1

Econometric Theory

edited by

Terence C. Mills

and Kerry Patterson

foreword by Sir Clive Granger

$$(1 - L)^d X_t = Y_t \quad \left[\frac{9}{8\pi^2} \right]^{2/5} \left[\frac{f^*(0)}{f^{*''}(0)} \right]$$
$$C_0(\omega) = 1/(2\pi)^2$$

$$\sqrt{T}(\hat{d}_{ML} - d) \rightarrow N(0, \epsilon)$$



Handbook Of Econometrics Volume 1

Marco Casella



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