

$$g(\theta) = 0 \text{ IF AND ONLY IF } \theta = \theta_0$$

LLN APPLIES TO  $f(\cdot)$

$$g_T(\theta) = \frac{1}{T} \sum_{i=1}^T f(w_i z_i) \xrightarrow{P} E(f(w_i z_i)) \text{ FOR } T \rightarrow \infty$$

CLT APPLIES TO  $f(\cdot)$

$$\sqrt{T} g_T(\theta) \xrightarrow{d} N(0, S)$$



## ASYMPTOTIC NORMALITY

$$\sqrt{T} (\hat{\theta} - \theta_0) \xrightarrow{d} N(0, V) \text{ FOR } T \rightarrow \infty$$

WHERE

$$V = (D' W D)^{-1} D' W S W D (D' N D)^{-1}$$

$$D = E \left( \frac{\partial f(w_i, z_i; \theta)}{\partial \theta'} \right), \quad W = \text{plim}_{T \rightarrow \infty} W_T$$

V DEPENDS  
ON THE  
CHOICE OF  
WEIGHT  
MATRIX.

THE WEIGHT MATRIX  $W_T^{\text{OPT}}$  MINIMIZES V.

$$\lim_{T \rightarrow \infty} W_T = W = S^{-1}$$

$$(D' S^{-1} D)^{-1} D' S^{-1} S S^{-1} D (D' S^{-1} D)^{-1}$$

$(D' S^{-1} D)^{-1}$  ASYMPTOTIC VARIANCE  
OF THE EFFICIENT GMM EST.

# Package Gmm R Project

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