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the results of the estimation procedure are random however when using unbiased estimators at least on average we estimate the true parameter this course covers the basic and recent development of spatial econometrics the focus is on the practical applications of spatial econometric analysis using gauss nonlinear econometrics lecture 5 theory two step estimators efficiency one step estimators 1 deriving asymptotic variances for two step estimators this is really easy if one considers any estimator in a gmm framework consider a two step estimator based on the moment equation the gauss markov theorem is the famous result that the least squares estimator is efficient in the class of linear unbiased estimators in the regression model the efficiency of an estimator is the property that its variance with respect to the sampling distribution is the smallest in the specified class some powerful and useful properties for time series regression models and other main functions of gauss for econometric analysis gauss covers a comprehensive set of econometric processes and capabilities from data organization and management to advanced econometric analysis econometrics cheat sheet by tyler ransom university of oklahoma tyleransom data causality basics about data types and causality ols formulas to estimate 30 and 131 we make two assumptions 2  $E(u|x) = 0$  for all  $x$  when these hold we get the following formulas gauss iviarkov assumptions 1  $y$  is a linear function of the  $13$   $s$  2  $y$  and  $x$  s a brilliantly written book of how to use gauss to program econometric models at the upper undergraduate or masters level the book is unfortunately out of print but you can still find it in most libraries or get a used copy

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