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popular areas of applied econometrics. Consistent Estimation Of Real Econometric In statistics, a consistent estimator or asymptotically consistent estimator is an estimator—a rule for computing estimates of a parameter  $\theta_0$ —having the property that as the number of data points used increases indefinitely, the resulting sequence of

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In statistics, a consistent estimator or asymptotically consistent estimator is an estimator—a rule for computing estimates of a parameter  $\theta_0$ —having the property that as the number of data points used increases indefinitely, the resulting sequence of estimates converges in probability to  $\theta_0$ . This means that the distributions of the estimates become more and more concentrated near the true value of the parameter being estimated, so that the probability of the estimator being ...

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You can use the statistical tools of econometrics along with economic theory to test hypotheses of economic theories, explain economic phenomena, and derive precise quantitative estimates of the relationship between economic variables. To accurately perform these tasks, you need econometric model-building skills, quality data, and appropriate estimation strategies. And both economic and ...

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The average is sample dependent, and the mean is the real unknown parameter and is constant (Bayesians, keep your cool please), this distinction is never sharp enough. A biased estimator means that the estimate we see comes from a distribution which is not centered around the real parameter. Why such estimators even exist?

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There is an equivalent under-identified estimator for the case where  $m < k$ . Since the parameters are the solutions to a set of linear equations, an under-identified model using the set of equations  $\beta = \alpha$  does not have a unique solution.. Interpretation as two-stage least squares. One computational method which can be used to calculate IV estimates is two-stage least squares (2SLS or TSLS).

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Consistency of an estimator means that as the sample size gets large the estimate gets closer and closer to the true value of the parameter. Unbiasedness is a finite sample property that is not

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affected by increasing sample size. An estimate is unbiased if its expected value equals the true parameter value.

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## **Herman J. Bierens**

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