

**ASYMPTOTIC THEORY FOR PARAMETRIC MODELS  
READING LIST**

***10. Asymptotic Distribution of Nonlinear Parametric Estimation***

Amemiya T. (1985): *Advanced Econometrics*, Harvard University Press.

Hansen, B. (2021): Econometrics, <https://www.ssc.wisc.edu/~bhansen/econometrics/>.

Hansen, L. (1982): “Large Sample Properties of Generalized Method of Moments Estimators,” *Econometrica*, 50, 1029-1054.

Van der Vaart, A. (1998): *Asymptotic Statistics*, Cambridge University Press.

***11. Efficient Parametric Estimation***

***12. Hypothesis Tests***

Lehmann, E. (1986): *Testing Statistical Hypotheses* (second edition), John Wiley & Sons