

$$\begin{aligned}\hat{S}(\beta) &= \frac{1}{n} \sum_{i=1}^n (y_i - x_i' \beta)^2 \\ &= \frac{1}{n} \text{SSE}(\beta)\end{aligned}$$

where $\text{SSE}(\beta) = \sum_{i=1}^n (y_i - x_i' \beta)^2$

Package Gmm R Project

Patrick Vollmar



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