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#### "GMM Pfaudler Q3 FY '21 Earnings Conference Call"

And Mr. Manish Poddar – CFO. We Will Start The Call With A Brief Overview Of The Quarter-3 Passed And Then Conduct Q&A Session. With That Said, I Will Now Hand Over The Call To Mr. Tarak Patel. Over To You, Sir. Tarak Patel: Thank You, Jan 4th, 2024

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Restrictions Do Not Hold. For A More General Model With Time Varying Slope Coe¢ Cients, In Contrast, All Speci-cation Tests Are Satisfactory. The Rest Of This Study Is As Follows. Section 2 Discusses The Interpretation Of The Sargan-Hansen Test In The Context Of System GMM Estimation With Time Constant Slope Coe¢ Cients

Imposed. May 2th, 2024

## **GMM, GEL, Serial Correlation, And Asymptotic Bias**

Smoothing In GEL, Even Though These Are Not Necessary To Do From The Point Of View Of first Order Asymptotic Properties (cf. Donald And Newey (2000)). 2 GMM And GEL Estimators For Time Series Suppose We Have The Following System Of Unconditional Moment Restrictions:  $E[m(w T, \theta)] = 0$ , (1) Where W Apr 17th, 2024

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