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 System GMM Estimation Of Panel Data Models With Time ... Restrictions Do Not Hold. For A More General Model With Time Varying Slope Coefficients, In Contrast, All Specification 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 Coefficients Imposed. Mar 18th, 2024

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