



**Asymptotic Theory for Econometricians: Revised Edition (Economic Theory, Econometrics, and Mathematical Economics) (Economic Theory, Econometrics, & Mathematical Economics)**

*Halbert White*

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This reference provides the tools and concepts necessary to study the behaviour of econometric estimators and test statistics in large samples. The amount of financial data created every day by world stock markets, governments, banks etc is increasing at an enormous rate. Economists need tools to manage these large data sets in a timely and accurate way - asymptotic theory is the tool that economists rely on.

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