Economics 8838 Spring 2018

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2. The Method of Maximum Likelihood
    a. Asymptotic properties of ML estimators
    b. The cov

   c. Martingales
      i) Sequential conditioning and martingale convergence
      ii) Martingale inequalities
   d. Mixingales and Near-Epoch Dependence (NED)
2. Laws of Large Numbers
   a. Stochastic Convergence
   b. Weak and Strong LLNs for Stochastic Processes
      i) Weak LLNs for martingales and mixingales
      ii) Strong LLNs for martingales and mixingales
      iii) NED and mixing processes
   c. Uniform Stochastic Convergence
      i) Stochastic equicontinuity
      ii) Uniform LLNs
3. Central Limit Theorems
   a. Martingales
   b. Mixing and NED
   c. Bernstein's Blocking Method
4. Spatial Dependence
   a. Spatial Autoregressive (SAR) Models
   b. Spatial Mixing and NED

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