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[1 Review of the Basic Methodology - National Bureau of ...](#)

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Imbens/Wooldridge, Lecture Notes 10, Summer '07 Inference based on even moderate sample sizes in each of the four groups is straightforward, and is easily made robust to different group/time period variances in the regression framework.

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Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

[Statistical inference in vector autoregressions with ...](#)

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JOURNAL OF Econometrics ELSEVIER Journal of Econometrics 66 (1995) 225-250 Statistical inference in vector autoregressions with possibly integrated processes Hiro Y. Toda^{*,*}, Taku Yamamoto¹ ¹Institute of Socio-Economic Planning, University of Tsukuba, Tsukuba, Ibaraki 305, Japan ²Department of Economics, Hitotsubashi University ...

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