

# ROBUST METHODS AND ASYMPTOTIC THEORY IN NONLINEAR ECONOMETRICS%0A

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The estimation methods involved are nonlinear least squares estimation (NLLSE), nonlinear robust M-estimation (NLRME) and non linear weighted robust M-estimation (NLWRME) for the regression case and nonlinear two-stage least squares estimation (NL2SLSE) and a new method called minimum information estimation (MIE) for the case of structural equations.

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