### **Accepted Manuscript**

Generalized empirical likelihood specification test robust to local misspecification

Haiqi Li, Rui Fan, Sung Y. Park

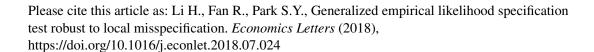
PII: S0165-1765(18)30278-7

DOI: https://doi.org/10.1016/j.econlet.2018.07.024

Reference: ECOLET 8128

To appear in: Economics Letters

Received date: 26 March 2018 Revised date: 29 June 2018 Accepted date: 14 July 2018



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# Highlights

- This paper proposes a specification test to local misspecification for generalized empirical likelihood (GEL) estimator.
- The proposed robust test statistics incorporate a weakly dependent time series variables.
- The proposed test is asymptotically follows a central chi-square distribution under local misspecification.
- A Monte Carlo simulation verifies the usefulness of the proposed test.

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