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Generalized empirical likelihood specification test robust to local misspecification

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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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