

# TESTING

# EXOGENEITY

Advanced Texts  
In Econometrics

$$L = \sum_{i=1}^{n_T} (e_i^2 + 2)$$

Edited by  
GREG R. EMMETT AND JONATHAN G. BROWN

# Testing Exogeneity

**Karin Nielsen-Saines**



## Testing Exogeneity:

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