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Topic 1: Identification in Econometrics

1. Definition of (Partial) Identification
2. Identification in the Linear Model
3. Identification of a Binary Response Model

Topic 2: Asymptotic Comparisons of Tests

1. Local Asymptotic Power
2. Comparison of the Sign test and t -test

Topic 3: Asymptotic Comparisons of Estimators

1. Superefficiency and Hodges' Estimator
2. Efficiency of Maximum Likelihood Estimators

Topic 4: The Glivenko-Cantelli Theorem

Topic 5: The Bootstrap

1. The Nonparametric Mean
2. Counterexamples

Topic 6: Subsampling

1. The Main Result
2. Comparisons with the Bootstrap

Topic 7: Randomization Tests

1. A General Result

2. Examples

Topic 8: Tests of Multiple Hypotheses

1. The Familywise Error Rate
2. Bonferonni and Holm
3. Generalized Error Rates

Topic 9: The Bahadur-Savage Result