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IDENTIFICATION ROBUST INFERENCE FOR MOMENTS-BASED ANALYSIS OF LINEAR DYNAMIC PANEL DATA MODELS – ADDENDUM

MAURICE J.G. BUN
De Nederlandsche Bank
University of Amsterdam

FRANK KLEIBERGEN
University of Amsterdam

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The original version of this article was missing the following reference:

Kruiniger, H. (2013) Quasi ML estimation of the panel AR(1) model with arbitrary initial conditions. *Journal of econometrics* 173, 175–188.

This has now been added.

REFERENCE

Bun, M. J. G and F. Kleibergen (2022) Identification robust inference for moments-based analysis of linear dynamic panel data models. *Econometric Theory* 38(4), 689–751. doi:10.1017/S026646662100027X