

## Robust Inference Strategy

- (1) Use a robust estimator of the asymptotic covariance matrix. (Next class)
- (2) The Wald statistic based on an appropriate covariance matrix is robust to distributional assumptions – it relies on the CLT.

# Robust Inference

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## **Robust Inference:**

## **Robust Inference** Book Review: Unveiling the Power of Words

In some sort of driven by information and connectivity, the ability of words has become more evident than ever. They have the ability to inspire, provoke, and ignite change. Such may be the essence of the book **Robust Inference**, a literary masterpiece that delves deep to the significance of words and their impact on our lives. Written by a renowned author, this captivating work takes readers on a transformative journey, unraveling the secrets and potential behind every word. In this review, we will explore the book is key themes, examine its writing style, and analyze its overall affect readers.

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