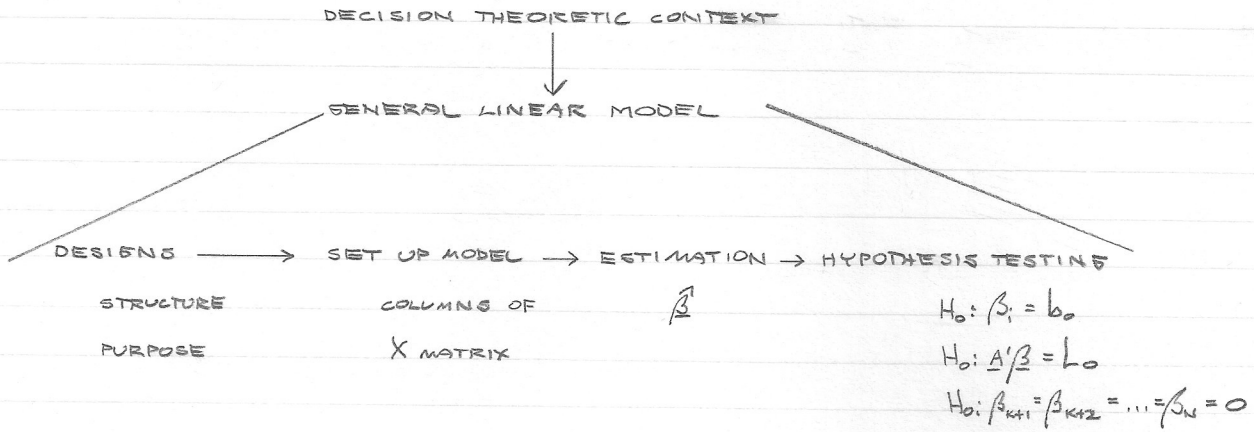


# LINEAR MODELS AND DECISIONS MARK H. BICKHARD



SPECIAL PROCEDURES WHEN ASSUMPTIONS OF  
ORDINARY LEAST SQUARES ESTIMATION AND HYPOTHESIS TESTING  
CANNOT BE MADE

	$\Sigma = \sigma^2 I$	$\Sigma \neq \sigma^2 I$
$Cov(Z, \epsilon) = 0$	OLS	GLS
$Cov(Z, \epsilon) \neq 0$	2SLS	3SLS