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Bootstrap and Asymptotic Inference with Multiway Clustering

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Abstract

This working paper has been replaced by a very substantially revised version entitled "Wild bootstrap and asymptotic inference with multiway clustering," QED Working Paper No. 1415, which may be downloaded from https://ideas.repec.org/p/qed/wpaper/1415.html.

Keywords: CRVE, grouped data, clustered data, cluster-robust variance estimator, multiway clustering, robust inference, wild bootstrap, wild cluster bootstrap.

JEL Codes: C15, C21, C23.

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