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3. Herz, C. S. Bessel functions of matrix argument. *Annals of Mathematics* 61 (1955): 474-523.
4. Sargan, J. D. & A. Bhargava. Maximum likelihood estimation of regression models with first order moving average errors where the root lies on the unit circle. *Econometrica* 51 (1983): 799-820.

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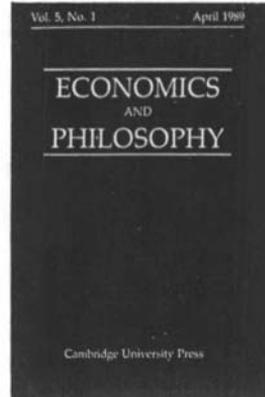
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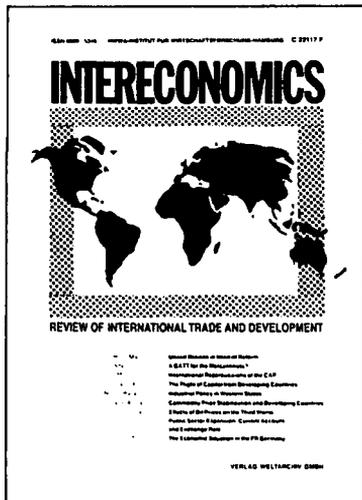
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