	Chapter 3	Chapter 4	Chapter 5	Chapter 6
Linearity	$Y_t = X_t'\beta^o + \varepsilon_t$ for some β^o and some unobservable ε_t			
Sampling of $\{(Y_t, X_t')\}$		IID	Ergodic stationarity	
Exogeneity condition	$\mathbb{E}(\varepsilon_t \vert \mathbf{X}) = 0$	$\mathbb{E}(X_t\varepsilon_t) = 0$	$\mathbb{E}(X_t\varepsilon_t) = 0$ for consistency $\{X_t\varepsilon_t\}$ is MDS for asymptotic normality	$\mathbb{E}(X_t\varepsilon_t) = 0$
Nonsingularity	$\mathbf{X}'\mathbf{X}$ is nonsingular	$\mathbb{E}(X_tX_t')$ is nonsingular		
What are β^o and ε_t referring to?	the β^o in the CEF ε_t is the CEF error	the β^* in the BLP ε_t is the BLP error	the β^* in the BLP (consistency) the β^o in the CEF (asymptotic normality) ε_t is the BLP error (consistency) ε_t is the CEF error (asymptotic normality)	the β^* in the BLP ε_t is the BLP error
Other assumptions	Spherical variance Normality	Conditional homoscedasticity Finite fourth moments (for consistent estimation of robust covariance matrix) $\{X_t\varepsilon_t\}$ is MDS Assumption 6.5		