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THE FORMATION OF ECONOMETRICS

A Historical Perspective

QIN DUO

The Formation Of Econometrics A Historical Perspective

Sebastian Brünink



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The Formation of Econometrics Duo Qin,1997 Duo Qin has produced a study of a crucial period in the history of econometrics She analyses the development of the theory and methodology between 1930 and 1960 arguing in particular that the probability revolution of the 1940s was incomplete and resulted in later problems

The Formation of Econometrics ,1997 *The Formation of Econometrics* Duo Qin,1997 **A History of Econometrics** Duo Qin,2013-07-25 Written from the Haavelmo Cowles Commission econometric perspective this book provides an account of the advances in the field of econometrics since the 1970s

The Years of High Econometrics Francisco Louçã,1998-11-05 A fascinating and comprehensive history this book explores the most important transformation in twentieth century economics the creation of econometrics Containing fresh archival material that has not been published before and taking Ragnar Frisch as the narrator Francisco Louca discusses both the key events the establishment of the Econometric Society the Cowles Commission and the journal *Econometrica* and the major players economists like Wesley Mitchell mathematicians like John von Neumann and statisticians like Karl Pearson in history that shaped the development of econometrics He discusses the evolution of their thought detailing the debates the quarrels and the interrogations that crystallized their work and even offers a conclusion of sorts suggesting that some of the more influential thinkers abandoned econometrics or became critical of its development

International in scope and appeal *The Years of High Econometrics* is an excellent accompaniment for students taking courses on probability econometric methods and the history of economic thought

Economic Analysis in Historical Perspective J. Creedy,D.P. O'Brien,2014-05-20 *Economic Analysis in Historical Perspective* offers a wide discussion on economics and its history One of the book's main principles is to place the several major areas of economic analysis in historical perspective The book's first topic is about monetary economics it includes subtopics such as concepts of money supply and demand of money monetary control and rate of interest The next chapter highlights the economics of welfare including its nature modern issues classical paradigm and advancements In Chapter 4 the main topics are public finance taxes and the government's role in all of it This chapter also elaborates on public expenditure taxation and income redistribution In the last remaining chapters the discussion circles around the topic's relevant theories metrics and statistics The text serves as a valuable reference to undergraduates or postgraduates of economics

Econometric Business Cycle Research Jan Jacobs,2012-12-06 *Econometric Business Cycle Research* deals with econometric business cycle research EBCR a term introduced by the Nobel laureate Jan Tinbergen for his econometric method of testing economic business cycle theories EBCR combines economic theory and measurement in the study of business cycles i.e. ups and downs in overall economic activity We assess four methods of EBCR business cycle indicators simultaneous equations models vector autoregressive systems and real business indicators After a sketch of the history of the methods we investigate whether the methods meet the goals of EBCR the three traditional ones description forecasting and policy evaluation and the one Tinbergen introduced

the implementation testing of business cycles The first three EBCR methods are illustrated for the Netherlands a typical example of a small open economy The main conclusion of the book is that simultaneous equation models are the best vehicle for EBCR if all its goals are to be attained simultaneously This conclusion is based on a fairly detailed assessment of the methods and is not over turned in the empirical illustrations The main conclusion does not imply the end of other EBCR methods Not all goals have to be met with a single vehicle other methods might serve the purpose equally well or even better For example if one is interested in business cycle forecasts one might prefer a business cycle indicator or vector autoregressive system A second conclusion is that many ideas concepts that play an important role in current discussions about econometric methodology in general and EBCR in particular were put forward in the 1930s and 1940s A third conclusion is that it is difficult if not impossible to compare the outcomes of RBC models to outcomes of the other three methods because RBC modellers are not interested in modelling business cycles on an observation per observation basis A more general conclusion in this respect is that methods should adopt the same concept of business cycles to make them comparable

Rescuing Econometrics Duo Qin, 2023-12-01 Haavelmo's 1944 monograph *The Probability Approach in Econometrics* is widely acclaimed as the manifesto of econometrics This book challenges Haavelmo's probability approach shows how its use is delivering defective and inefficient results and argues for a paradigm shift in econometrics towards a full embrace of machine learning with its attendant benefits Machine learning has only come into existence over recent decades whereas the universally accepted and current form of econometrics has developed over the past century A comparison between the two is however striking The practical achievements of machine learning significantly outshine those of econometrics confirming the presence of widespread inefficiencies in current econometric research The relative efficiency of machine learning is based on its theoretical foundation and particularly on the notion of Probably Approximately Correct PAC learning Careful examination reveals that PAC learning theory delivers the goals of applied economic modelling research far better than Haavelmo's probability approach Econometrics should therefore renounce its outdated foundation and rebuild itself upon PAC learning theory so as to unleash its pent up research potential The book is catered for applied economists econometricians economists specialising in the history and methodology of economics advanced students philosophers of social sciences

Handbook of Computational Econometrics David A. Belsley, Erricos Kontoghiorghes, 2009-08-18 *Handbook of Computational Econometrics* examines the state of the art of computational econometrics and provides exemplary studies dealing with computational issues arising from a wide spectrum of econometric fields including such topics as bootstrapping the evaluation of econometric software and algorithms for control optimization and estimation Each topic is fully introduced before proceeding to a more in depth examination of the relevant methodologies and valuable illustrations This book Provides self contained treatments of issues in computational econometrics with illustrations and invaluable bibliographies Brings together contributions from leading researchers Develops the techniques

needed to carry out computational econometrics Features network studies non parametric estimation optimization techniques Bayesian estimation and inference testing methods time series analysis linear and nonlinear methods VAR analysis bootstrapping developments signal extraction software history and evaluation This book will appeal to econometricians financial statisticians econometric researchers and students of econometrics at both graduate and advanced undergraduate levels

International Journal of Mainstream Social Science: Vol.1, No.2 , The Practice of Econometric Theory Charles G. Renfro,2009-06-29 Econometric theory as presented in textbooks and the econometric literature generally is a somewhat disparate collection of findings Its essential nature is to be a set of demonstrated results that increase over time each logically based on a specific set of axioms or assumptions yet at every moment rather than a finished work these inevitably form an incomplete body of knowledge The practice of econometric theory consists of selecting from applying and evaluating this literature so as to test its applicability and range The creation development and use of computer software has led applied economic research into a new age This book describes the history of econometric computation from 1950 to the present day based upon an interactive survey involving the collaboration of the many econometricians who have designed and developed this software It identifies each of the econometric software packages that are made available to and used by economists and econometricians worldwide

A Dynamic Approach to Economic Theory Ragnar Frisch,2013-03 This book contains a set of notes prepared by Ragnar Frisch for a lecture series that he delivered at Yale University in 1930 complete with an introductory essay from Olav Bjerkholt and Duo Qin placing the notes in their historical context

IBSS: Economics: 1993 Vol 42 ,1994 This bibliography lists the most important works published in economics in 1993 Renowned for its international coverage and rigorous selection procedures the IBSS provides researchers and librarians with the most comprehensive and scholarly bibliographic service available in the social sciences The IBSS is compiled by the British Library of Political and Economic Science at the London School of Economics one of the world s leading social science institutions Published annually the IBSS is available in four subject areas anthropology economics political science and sociology

Palgrave Handbook of Econometrics Terence C. Mills,Kerry Patterson,2009-06-25 Following the seminal Palgrave Handbook of Econometrics Volume I this second volume brings together the finest academics working in econometrics today and explores applied econometrics containing contributions on subjects including growth development econometrics and applied econometrics and computing

How Economists Model the World into Numbers Marcel Boumans,2004-12-17 Economics is dominated by model building therefore a comprehension of how such models work is vital to understanding the discipline This book provides a critical analysis of the economist s favourite tool and as such will be an enlightening read for some and an intriguing one for others

Representation and Structure in Economics Hsiang-Ke Chao,2020-04-08 This book provides a methodological perspective on understanding the essential roles of econometric models in the theory and practice Offering a comprehensive and comparative exposition of

the accounts of models in both econometrics and philosophy of science this work shows how econometrics and philosophy of science are interconnected while exploring the methodological insight of econometric modelling that can be added to modern philosophical thought The notion of structure is thoroughly discussed throughout the book The studies of the consumption function of Trygve Haavelmo Richard Stone Milton Friedman David Hendry and Robert Lucas are taken as the case studies to investigate their methodological implications of model and structure In addition to the semantic view of the scientific theories various philosophical accounts concerning scientific models are used to shed light on the methodological nature of these consumption studies in economics This book will be of great interest to scholars and students of methodology of economics and econometrics as well as anyone interested in the philosophy of science in an economic context **Handbook**

on the History of Economic Analysis Volume III Gilbert Faccarello, Heinz D. Kurz, 2016-07-27 This unique troika of Handbooks provides indispensable coverage of the history of economic analysis Edited by two of the foremost academics in the field the volumes gather together insightful and original contributions from scholars across the world The encyclopaedic breadth and scope of the original entries will make these Handbooks an invaluable source of knowledge for all serious students and scholars of the history of economic thought *James Tobin* R. Dimand, 2014-10-30 James Tobin 1981 Nobel laureate in economics was the outstanding monetary economist among American Keynesian economists This book the first written about James Tobin examines his leading role as a Keynesian macroeconomist and monetary economist and considers the continuing relevance of his ideas Economic Theory in the Twentieth Century, An Intellectual History—Volume III

Roberto Marchionatti, 2024-03-11 This book set out over four volumes provides a comprehensive history of economic thought in the 20th century Special attention is given to the cultural and historical background behind the development of economic theories the leading or the peripheral research communities and their interactions and a critical appreciation and assessment of economic theories throughout these times Volume III addresses economic theory in the period of the new golden age of capitalism between the years from the end of the Second World War to the mid 1970s which saw the establishment of the new mainstream in particular in its Harvard MIT Cowles version It was the period of the pre eminence of the Neoclassical Keynesian Synthesis the theoretical core of the period s dominant school of thought This work provides a significant and original contribution to the history of economic thought and gives insight to the thinking of some of the major international figures in economics It will appeal to students scholars and the more informed reader wishing to further their understanding of the history of the discipline **The Routledge Handbook of the Philosophy of Economics** Conrad Heilmann, Julian Reiss, 2021-11-29 The most fundamental questions of economics are often philosophical in nature and philosophers have since the very beginning of Western philosophy asked many questions that current observers would identify as economic The Routledge Handbook of Philosophy of Economics is an outstanding reference source for the key topics problems and debates at the intersection of philosophical and economic inquiry It captures this field of countless exciting interconnections affinities

and opportunities for cross fertilization. Comprising 35 chapters by a diverse team of contributors from all over the globe, the Handbook is divided into eight sections: I Rationality, II Cooperation and Interaction, III Methodology, IV Values, V Causality and Explanation, VI Experimentation and Simulation, VII Evidence, VIII Policy. The volume is essential reading for students and researchers in economics and philosophy who are interested in exploring the interconnections between the two disciplines. It is also a valuable resource for those in related fields like political science, sociology and the humanities.

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