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# THE FORMATION OF ECONOMETRICS

*A Historical Perspective*

QIN DUO

# The Formation Of Econometrics A Historical Perspective

**Ian Pickup**



## **The Formation Of Econometrics A Historical Perspective:**

*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 overturned 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.

*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.

**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, showing 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.

**International Journal of Mainstream Social Science: Vol.1, No.2 ,**

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