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Econometrics and Economic Theory in the 20th Century

The Ragnar Frisch Centennial Symposium

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Edited by **Steinar Strøm**

Econometrics And Economic Theory In The 20th Century

Ansgar Belke, Thorsten Polleit



Econometrics And Economic Theory In The 20th Century:

Econometrics and Economic Theory in the 20th Century Steinar Strøm, 1999-02-13 Ragnar Frisch 1895 1973 received the first Nobel Memorial Prize in Economic Science together with Jan Tinbergen in 1969 for having played an important role in ensuring that mathematical techniques figure prominently in modern economic analysis This collection explores his contributions to econometrics and other key fields in the discipline as well as the results of new research Contributors include eminent scholars from Europe the United Kingdom and North America who investigate themes in utility measurement production theory microeconomic policy econometrics methods macrodynamics and macroeconomic planning

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discipline *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 *The Black-Scholes-Merton Model as an Idealization of Discrete-time Economies* David M. Kreps,2019-09-19 I began this monograph which at the time was a nascent paper with the objective of understanding how and how well continuous time models of economic phenomena and in particular models that employ Brownian motion relate to near by discrete time models We know by examples that the connections are sometimes not altogether obvious see for instance Fudenberg and Levine 2009 and Sadzik and Stacchetti 2015 So it seemed to me a general theory connecting the two types of models ought to be available *Economic Thought and Discourse in the 20th Century* Warren J. Samuels,Jeff Biddle,Thomas W. Patchak-Schuster,1993 This work on the history of economics deals with three major figures Hicks Veblen and Marshall It describes Hicks theoretical stance on the functions of the history of economic thought Veblen's work on war and peace and the discursive structure of Marshall's work Economics **Random Sets in Econometrics** Ilya Molchanov,Francesca Molinari,2018-04-12 This is the first full length study of how the theory of random sets can be applied in econometrics *Handbook of Social Economics* Jess Benhabib,Alberto Bisin,Matthew O. Jackson,2010-11-26 How do economists understand and measure normal social phenomena Identifying economic strains in activities such as learning group formation discrimination and peer dynamics requires sophisticated data and tools as well as a grasp of prior scholarship In this volume leading economists provide an authoritative summary of social choice economics from norms and conventions to the exchange of discrete resources Including both theoretical and empirical perspectives their work provides the basis for models that can offer new insights in applied economic analyses Reviews the recent approaches that enable economists to separate influences of culture from those caused by economic and institutional environments Explores the recent willingness among economists to consider new arguments in the utility function Presumes that these investigations can eventually be translated into policies *Handbook of Social Economics SET: 1A, 1B* Jess Benhabib,Alberto Bisin,Matthew O. Jackson,2011 How can economists define and measure social preferences and interactions Through the use of new economic data and tools our contributors survey an

array of social interactions and decisions that typify homo economicus Identifying economic strains in activities such as learning group formation discrimination and the creation of peer dynamics they demonstrate how they tease out social preferences from the influences of culture familial beliefs religion and other forces Advances our understanding about quantifying social interactions and the effects of culture Summarizes research on theoretical and applied economic analyses of social preferences Explores the recent willingness among economists to consider new arguments in the utility function

Advances in Economics and Econometrics Econometric Society. World Congress,2003-01-20 Sample Text

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Southern Economic Journal ,1927 Econometrics and the Philosophy of Economics Bernt P. Stigum,2015-12-29 As most econometricians will readily agree the data used in applied econometrics seldom provide accurate measurements for

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A Theory of Fairness and Social Welfare Marc Fleurbaey, François Maniquet, 2011-06-13 The definition and measurement of social welfare have been a vexed issue for the past century This book makes a constructive easily applicable proposal and suggests how to evaluate the economic situation of a society in a way that gives priority to the worse off and that respects each individual's preferences over his or her own consumption work leisure and so on This approach resonates with the current concern to go beyond the GDP in the measurement of social progress Compared to technical studies in welfare economics this book emphasizes constructive results rather than paradoxes and impossibilities and shows how one can start from basic principles of efficiency and fairness and end up with concrete evaluations of policies Compared to more philosophical treatments of social justice this book is more precise about the definition of social welfare and reaches conclusions about concrete policies and institutions only after a rigorous derivation from clearly stated principles

Monetary Economics in Globalised Financial

Markets Ansgar Belke, Thorsten Polleit, 2010-03-14 This book integrates the fundamentals of monetary theory monetary policy theory and financial market theory providing an accessible introduction to the workings and interactions of globalised financial markets Includes examples and extensive data analyses

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