

Putting Econometrics in its Place

A New Direction in Applied Economics

G. M. Peter Swann

Putting Econometrics In Its Place A New Direction In Applied Economics

Olivér Kovács



Putting Econometrics In Its Place A New Direction In Applied Economics:

Putting Econometrics in Its Place G. M. P. Swann, 2006-01-01 I consider the book as well suited to provide a broader perspective on methods used in applied economic research For the applied researcher the book will provide a nice overview on existing methods and some arguments as to which method might be particularly suitable for specific purposes Peter Winker Jahrb cher f National konomie u Statistik *International Partnership in Russia* James Henderson, Alastair Ferguson, 2014-02-17 *International Partnership in Russia* provides a unique insight into the joint ventures formed by international oil companies in Russia during the post Soviet era It outlines the highs and lows in their fortunes and analyses the reasons for their successes and failures A Guide to Econometrics Peter Kennedy, 2008-02-19 This is the perfect and essential supplement for all econometrics classes from a rigorous first undergraduate course to a first master s to a PhD course Explains what is going on in textbooks full of proofs and formulas Offers intuition skepticism insights humor and practical advice dos and don ts Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM nonparametrics and an introduction to wavelets 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 **A History of Econometrics** Duo Qin, 2013-07-25 *Reformation of Econometrics* is a sequel to *The Formation of Econometrics A Historical Perspective* 1993 OUP which traces the formation of econometric theory during the period 1930 1960 This book provides an account of the advances in the field of econometrics since the 1970s Based on original research it focuses on the reformists movement and schools of thought and practices that attempted a paradigm shift in econometrics in the 1970s and 1980s It describes the formation and consolidation of the Cowles Commission CC paradigm and traces and analyses the three major methodological attempts to resolve problems involved in model choice and specification of the CC paradigm These attempts

have reoriented the focus of econometric research from internal questions how to optimally estimate a priori given structural parameters to external questions how to choose design and specify models It also examines various modelling issues and problems through two case studies modelling the Phillips curve and business cycles The third part of the book delves into the development of three key aspects of model specification in detail structural parameters error terms and model selection and design procedures The final chapter uses citation analyses to study the impact of the CC paradigm over the span of three and half decades 1970 2005 The citation statistics show that the impact has remained extensive and relatively strong in spite of certain weakening signs It implies that the reformative attempts have fallen short of causing a paradigm shift **Methods**

of Economic Research Darren Grant, 2019-01-25 This textbook articulates the elements of good craftsmanship in applied microeconomic research and demonstrates its effectiveness with multiple examples from economic literature Empirical economic research is a combination of several elements theory econometric modelling institutional analysis data handling estimation inference and interpretation A large body of work demonstrates how to do many of these things correctly but to date there is no central resource available which articulates the essential principles involved and ties them together In showing how these research elements can be best blended to maximize the credibility and impact of the findings that result this book presents a basic framework for thinking about craftsmanship This framework lays out the proper context within which the researcher should view the analysis involving institutional factors complementary policy instruments and competing hypotheses that can influence or explain the phenomena being studied It also emphasizes the interconnectedness of theory econometric modeling data estimation inference and interpretation arguing that good craftsmanship requires strong links between each Once the framework has been set the book devotes a chapter to each element of the analysis providing robust instruction for each case Assuming a working knowledge of econometrics this text is aimed at graduate students and early career academic researchers as well as empirical economists looking to improve their technique

Complexity Economics Olivér Kovács, 2022-07-15 Our socio economic innovation ecosystem is riddled with ever increasing complexity as we are faced with more frequent and intense shocks such as COVID 19 Unfortunately addressing complexity requires a different kind of economic governance There is increasing pressure on economics to not only going beyond its traditional mainstream boundaries but also to tackle real world problems such as fostering structural change enhancing sustained growth promoting inclusive development in the era of the digital economy and boosting green growth while addressing the divide between the financial sector and the real economy This book demonstrates how to apply complexity science to economics in an effective and instructive way in the interest of life enhancing policies The book revolves around the non negligible problem of why economics to date seems to be inadequate in guiding economic governance to navigate through real and ever intensifying complex socio economic and environmental challenges With its interdisciplinary approach the book scans the nuanced nexus between complexity and economics by incorporating as well as

transcending the state of the art literature It identifies ways to trigger opportunities for behavioural change in the economic profession with respect to how and what to teach introducing and developing further complexity economics taking into account the configuration of its main principles and outlining the silhouette of next generation economic governance The book deciphers recommendations for economic theory practice education and economic governance It will be of interest to students scholars academics think tank researchers and economic policy practitioners at the national and or supranational levels

21st Century Economics: A Reference Handbook Rhona C. Free, 2010-05-14 Interest in economics is at an all time high Among the challenges facing the nation is an economy with rapidly rising unemployment failures of major businesses and industries and continued dependence on oil with its wildly fluctuating price Americans are debating the proper role of the government in company bailouts the effectiveness of tax cuts versus increased government spending to stimulate the economy and potential effects of deflation Economists have dealt with such questions for generations but they have taken on new meaning and significance Tackling these questions and encompassing analysis of traditional economic theory and topics as well as those that economists have only more recently addressed 21st Century Economics A Reference Handbook is intended to meet the needs of several types of readers Undergraduate students preparing for exams will find summaries of theory and models in key areas of micro and macroeconomics Readers interested in learning about economic analysis of an issue as well students embarking on research projects will find introductions to relevant theory and empirical evidence And economists seeking to learn about extensions of analysis into new areas or about new approaches will benefit from chapters that introduce cutting edge topics To make the book accessible to undergraduate students models have been presented only in graphical format minimal calculus and empirical evidence has been summarized in ways that do not require much background in statistics or econometrics It is thereby hoped that chapters will provide both crucial information and inspiration in a non threatening highly readable format

Rethinking Economics Stuart Birks, 2014-08-27 This brief responds to the criticism that mainstream economics is currently facing due to its heavy reliance on models and narrow range of quantitative research techniques It takes a broader view identifying issues that are also relevant for heterodox and pluralist approaches to economics By acknowledging that the world of theory is not the same as the reality that we are trying to understand the brief focuses on three paths that generally receive little attention These are from theory to the real world from theory to empirical analysis and from empirical results to policy application Each path highlights a range of related concerns and qualifications and the focus on these transitions provides a strong basis for critical evaluation of analyses and potentially more realistic results and recommendations It also provides a framework for synthesizing information from alternative schools of thought and across disciplines In addition the importance of framing and rhetoric is demonstrated The brief addresses philosophical and methodological issues using a clear non technical approach that can be easily understood by a non specialist audience

Including a Symposium on Bruce Caldwell's Beyond Positivism after 35 Years Luca

Fiorito, Scott Scheall, Carlos Eduardo Suprinyak, 2018-05-18 Volume 36A of Research in the History of Economic Thought and Methodology features a symposium on Bruce Caldwell's Beyond Positivism after 35 years The volume also features general research essays from Luis Mireles Flores and Alain Marciano Luca Fiorito presents a new discovery from the archives

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