Econometrics
and the
Philosophy of
Economics

Confrontations in Economics

Bernt P. Stigum

Ching-Yao Hsieh, Meng-Hua Ye

**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 the pertinent theory s variables Here Bernt Stigum offers the first systematic and theoretically sound way of accounting for such inaccuracies He and a distinguished group of contributors bridge econometrics and the philosophy of economics two topics that seem worlds apart They ask How is a science of economics possible The answer is elusive Economic theory seems to be about abstract ideas or it might be said about toys in a toy community How can a researcher with such tools learn anything about the social reality in which he or she lives This book shows that an econometrician with the proper understanding of economic theory and the right kind of questions can gain knowledge about characteristic features of the social world It addresses varied topics in both classical and Bayesian econometrics offering ample evidence that its answer to the fundamental guestion is sound The first book to comprehensively explore economic theory and econometrics simultaneously Econometrics and the Philosophy of Economics represents an authoritative account of contemporary economic methodology About a third of the chapters are authored or coauthored by Heather Anderson Erik Bi rn Christophe Bontemps Jeffrey A Dubin Harald E Goldstein Clive W J Granger David F Hendry Herman Ruge Jervell Dale W Jorgenson Hans Martin Krolzig Nils Lid Hjort Daniel L McFadden Proposed Canadian National Railway Company Grayham E Mizon Tore Schweder Geir Storvik and Herman K van Dijk Acquisition of the Elgin, Joliet & Eastern Railway Company, 2008 Journal of Economics ,2004 **Forthcoming Books** Rose Arny, 2003-04 Econometrics in a Formal Science of Economics Bernt P. Stigum, 2015 An examination of the role of **Theory Data Confrontations in Economics** ,1996 Rational Econometric Man theory in applied econometrics Edward J. Nell, Karim Errouaki, 2013-09-30 If you are interested in understanding the underlying philosophical reasons why structural econometrics seems dead read this book Not only do the authors provide a comprehensive stimulating and provocative account of the debate and literature the Rescuing Econometrics Duo Oin, 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 **Economics Theory and Econometrics** Klein,1981-01

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