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Alchemy or Science?

New Edition

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Econometrics Alchemy Or Science Essays In Econometric Methodology

Edward J. Nell, Karim Errouaki



Econometrics Alchemy Or Science Essays In Econometric Methodology:

Econometrics: Alchemy Or Science? David F. Hendry, 1993 **Econometrics: Alchemy or Science?** David F. Hendry, 2000-10-26 Econometrics Alchemy or Science analyses the effectiveness and validity of applying econometric methods to economic time series The methodological dispute is long standing and no claim can be made for a single valid method but recent results on the theory and practice of model selection bid fair to resolve many of the contentious issues The book presents criticisms and evaluations of competing approaches based on theoretical economic and econometric analyses empirical applications and Monte Carlo simulations which interact to determine best practice It explains the evolution of an approach to econometric modelling founded in careful statistical analyses of the available data using economic theory to guide the general model specification From a strong foundation in the theory of reduction via a range of applied and simulation studies it demonstrates that general to specific procedures have excellent properties The book is divided into four Parts Routes and Route Maps Empirical Modelling Strategies Formalization and Retrospect and Prospect A short preamble to each chapter sketches the salient themes links to earlier and later developments and the lessons learnt or missed at the time A sequence of detailed empirical studies of consumers expenditure and money demand illustrate most facets of the approach Material new to this revised edition describes recent major advances in computer automated model selection embodied in the powerful new software program PcGets which establish the operational success of the modelling strategy *Social Ontology and Modern Economics* Stephen Pratten, 2014-09-25 Economists increasingly recognise that engagement with social ontology the study of the basic subject matter and constitution of social reality can facilitate more relevant analysis This growing recognition amongst economists of the importance of social ontology is due very considerably to the work of members of the Cambridge Social Ontology Group This volume brings together important papers by members of this group some previously unpublished in a collection that reveals the breadth and vitality of this Cambridge project It provides a brilliant introduction to the central themes explored perspectives sustained insights achieved and how the project is moving forward An initial set of papers examine how ontology is understood and justified within this Cambridge project and consider how it compares with prominent historical and contemporary alternatives The majority of the included papers involve social ontological analysis being put to work directly in underlabouring for specific types of development in economics The papers are grouped according to their contribution to clarifying and developing i various competing traditions and projects of modern economics ii history of thought contributions iii methodological concerns iv ethics and v conceptions of particular aspects of social reality including money gender technology and institutions Background to and a brief history of the Cambridge group is provided in the Introduction *Social Ontology and Modern Economics* will be of interest not only to economists but also philosophers of social science social theorists and those eager to explore the nature of gender social institutions and technology *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

Rational Econometric Man 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 **Probability, Econometrics and Truth** Hugo A. Keuzenkamp, 2000-11-02 When John Maynard Keynes likened Jan Tinbergen s early work in econometrics to black magic and alchemy he was expressing a widely held view of a new discipline However even after half a century of practical work and theorizing by some of the most accomplished social scientists Keynes comments are still repeated today This book assesses the foundations and development of econometrics and sets out a basis for the reconstruction of the foundations of econometric inference by examining the various interpretations of probability theory which underlie econometrics Keuzenkamp claims that the probabilistic foundations of econometrics are weak and although econometric inferences may yield interesting knowledge claims to be able to falsify or verify economic theories are unwarranted Methodological falsificationism in econometrics is an illusion Instead it is argued econometrics should locate itself in the tradition of positivism *A Macroeconometric Model for Saudi Arabia* Fakhri J. Hasanov, Frederick L. Joutz, Jeyhun I. Mikayilov, Muhammad Javid, 2023-01-01 This Open Access Brief presents the KAPSARC Global Energy Macroeconometric Model KGEMM KGEMM is a policy analysis tool for examining the impacts of domestic policy measures and global economic and energy shocks on the Kingdom of Saudi Arabia The model has eight blocks real sector fiscal monetary external sector price labor and wages energy population and age cohorts that interact with each other to represent the Kingdom s macroeconomy and energy linkages It captures New Keynesian demand side features anchored to medium run equilibrium and long run aggregate supply It applies a cointegration and equilibrium correction modeling ECM methodology to time series data to estimate the model s behavioral equations in the framework of Autometrics a general to specific econometric modeling strategy Hence the model combines theory driven approach with data driven approach The Brief begins with an introduction to the theoretical framework of the model and the KGEMM methodology and then walks the reader through the structure of the model and its behavioral equations The book closes with simulations showing the application of the model

Providing a detailed introduction to a cutting edge robust predictive model this Brief will be of great use to researchers and policymakers interested in macroeconomics energy economics econometrics and more specifically the economy of Saudi Arabia

Social Science Microsimulation Klaus G. Troitzsch,1996-09-17 This book gives an overview of the state of the art in five different approaches to social science simulation on the individual level The volume contains microanalytical simulation models designed for policy implementation and evaluation multilevel simulation methods designed for detecting emergent phenomena dynamical game theory applications the use of cellular automata to explain the emergence of structure in social systems and multi agent models using the experience from distributed artificial intelligence applied to special phenomena The book collects the results of an international conference which brought together social scientists and computer scientists both engaged in a wide range of simulation approaches for the first time

Business Cycles in the Run of History Thierry Aimar,Francis Bismans,Claude Diebolt,2015-11-26 This book analyzes the development of economic cycles in the run of history The focus is on the development of cycle theory with maximum emphasis upon ideas Chapter 1 delivers an overview of the debate about cycles before the 1970s Chapter 2 completes this survey by presenting the main empirical investigations since that time Finally Chapters 3 and 4 illustrate the discourse by presenting in the tradition of Burns and Mitchell original case studies on France South Africa and Germany

Financial Economics and Econometrics Nikiforos T. Laopodis,2021-12-14 Financial Economics and Econometrics provides an overview of the core topics in theoretical and empirical finance with an emphasis on applications and interpreting results Structured in five parts the book covers financial data and univariate models asset returns interest rates yields and spreads volatility and correlation and corporate finance and policy Each chapter begins with a theory in financial economics followed by econometric methodologies which have been used to explore the theory Next the chapter presents empirical evidence and discusses seminal papers on the topic Boxes offer insights on how an idea can be applied to other disciplines such as management marketing and medicine showing the relevance of the material beyond finance Readers are supported with plenty of worked examples and intuitive explanations throughout the book while key takeaways test your knowledge and test your intuition features at the end of each chapter also aid student learning Digital supplements including PowerPoint slides computer codes supplements an Instructor s Manual and Solutions Manual are available for instructors This textbook is suitable for upper level undergraduate and graduate courses on financial economics financial econometrics empirical finance and related quantitative areas

Rationality, Bounded Rationality and Microfoundations R. Salehnejad,2006-11-28 This book challenges the generally accepted theories of classical economics explaining why the expected utility theory even if it were true fails to be of much help in solving economic controversies

General Philosophy of Science: Focal Issues ,2007-07-18 Scientists use concepts and principles that are partly specific for their subject matter but they also share part of them with colleagues working in different fields Compare the biological notion of a natural kind with the general notion of confirmation of a hypothesis by

certain evidence Or compare the physical principle of the conservation of energy and the general principle of the unity of science Scientists agree that all such notions and principles aren't as crystal clear as one might wish An important task of the philosophy of the special sciences such as philosophy of physics of biology and of economics to mention only a few of the many flourishing examples is the clarification of such subject specific concepts and principles Similarly an important task of general philosophy of science is the clarification of concepts like confirmation and principles like the unity of science It is evident that clarification of concepts and principles only makes sense if one tries to do justice as much as possible to the actual use of these notions by scientists without however following this use slavishly That is occasionally a philosopher may have good reasons for suggesting to scientists that they should deviate from a standard use Frequently this amounts to a plea for differentiation in order to stop debates at cross purposes due to the conflation of different meanings While the special volumes of the series of Handbooks of the Philosophy of Science address topics relative to a specific discipline this general volume deals with focal issues of a general nature After an editorial introduction about the dominant method of clarifying concepts and principles in philosophy of science called explication the first five chapters deal with the following subjects Laws theories and research programs as units of empirical knowledge Theo Kuipers various past and contemporary perspectives on explanation Stathis Psillos the evaluation of theories in terms of their virtues Ilkka Niiniluoto and the role of experiments in the natural sciences notably physics and biology Allan Franklin and their role in the social sciences notably economics Wenceslao Gonzalez In the subsequent three chapters there is even more attention to various positions and methods that philosophers of science and scientists may favor ontological epistemological and methodological positions James Ladyman reduction integration and the unity of science as aims in the sciences and the humanities William Bechtel and Andrew Hamilton and logical historical and computational approaches to the philosophy of science Atocha Aliseda and Donald Gillies The volume concludes with the much debated question of demarcating science from nonscience Martin Mahner and the rich European American history of the philosophy of science in the 20th century Friedrich Stadler Comprehensive coverage of the philosophy of science written by leading philosophers in this field Clear style of writing for an interdisciplinary audience No specific pre knowledge required

The Philosophy of Causality in Economics Mariusz Maziarczyk, 2020-05-13 Approximately one in six top economic research papers draws an explicitly causal conclusion But what do economists mean when they conclude that A causes B Does cause say that we can influence B by intervening on A or is it only a label for the correlation of variables Do quantitative analyses of observational data followed by such causal inferences constitute sufficient grounds for guiding economic policymaking The Philosophy of Causality in Economics addresses these questions by analyzing the meaning of causal claims made by economists and the philosophical presuppositions underlying the research methods used The book considers five key causal approaches the regularity approach probabilistic theories counterfactual theories mechanisms and interventions and manipulability Each chapter opens with a summary of literature

on the relevant approach and discusses its reception among economists The text details case studies and goes on to examine papers which have adopted the approach in order to highlight the methods of causal inference used in contemporary economics It analyzes the meaning of the causal claim put forward and finally reconstructs the philosophical presuppositions accepted implicitly by economists The strengths and limitations of each method of causal inference are also considered in the context of using the results as evidence for policymaking This book is essential reading to those interested in literature on the philosophy of economics as well as the philosophy of causality and economic methodology in general *Computational Econometrics* Charles G. Renfro, 2004 This publication contains a substantial amount of detail about the broad history of the development of econometric software based on the personal recollections of many people For economists the computer has increasingly become the primary applied research tool and it is software that makes the computer work Applied Economics and the Critical Realist Critique Paul Downward, 2005-08-18 This intriguing new book examines and analyses the role of critical realism in economics and specifically how this line of thought can be applied to the real world With contributions from such varying commentators as Sheila Dow Wendy Olsen and Fred Lee this new book is unique in its approach and will be of great interest to both economic methodologists and those involved in applied economic studies

Econometrics: Alchemy Or Science? David F. Hendry, 2000 The Palgrave Companion to Oxford Economics Robert A. C. Cord, 2021-06-16 The University of Oxford has been and continues to be one of the most important global centres for economics With six chapters on themes in Oxford economics and 24 chapters on the lives and work of Oxford economists this volume shows how economics became established at the University how it produced some of the world's best known economists including Francis Ysidro Edgeworth Roy Harrod and David Hendry and how it remains a global force for the very best in teaching and research in economics With original contributions from a stellar cast this volume provides economists especially those interested in macroeconomics and the history of economic thought with the first in depth analysis of Oxford economics New Methodological Perspectives on Observation and Experimentation in Science Wenceslao J. González, 2010-12-29 Observation and experimentation are central topics of philosophy and methodology of science The empirical sciences have commonly been associated to observational and experimental processes because they have been considered crucial for testing the contents of these Thus observation and experimentation have received attention from different angles and they have been historically relevant in the advancement of science Their philosophical methodological analysis includes some key aspects those related to axiological epistemological and methodological issues *New Methodological Perspectives on Observation and Experimentation in Science* deals with a classic topic that is seen from new angles Its nine chapters seek non traditional aspects trying to extend the boundaries of this philosophical methodological theme They are presented in five sections 1 A Philosophical Methodological Context 2 Experience and Scientific Observations 3 Empirical Support and Experiments in Science 4 Changes in the Framework on Observation and Experimentation and 5

Enlarging the Philosophical Scope Law and Ecology Wenceslao J Gonzalez is Professor of Logic and Philosophy of Science University of A Coru a He is a Full Member of the International Academy for Philosophy of Sciences AIPS Visiting fellow at the Center for Philosophy of Science University of Pittsburgh and a Team Leader of the European Science Foundation program entitled The Philosophy of Science in a European Perspective He has been named a Distinguished Researcher by the Main National University of San Marcos in Lima Peru He has been a visiting researcher at the Universities of St Andrews M nster and London LSE He has given lectures at the Universities of Pittsburgh Stanford Quebec and Helsinki The conferences in which he has participated include those organized by the Universities of Uppsala New South Wales Bologna Canterbury NZ and Beijing He has edited 26 volumes on philosophy and methodology of science

Handbook of Research Methods and Applications in Heterodox Economics The Late Frederic S. Lee, Bruce Cronin, 2016-04-29 Despite the important methodological critiques of the mainstream offered by heterodox economics the dominant research method taught in heterodox programmes remains econometrics This compelling Handbook provides a comprehensive introduction to a range of alternative research methods invaluable for analysing the data prominent in heterodox studies Providing a solid basis for a mixed methods approach to economic investigations the expertly crafted contributions are split into three distinct sections philosophical foundation and research strategy research methods and data collection and applications Introductions to a host of invaluable methods such as survey historical ethnographic experimental and mixed approaches together with factor cluster complex and social network analytics are complemented by descriptions of applications in practice Practical and expansive this Handbook is highly pertinent for students and scholars of economics particularly those dedicated to heterodox approaches as it provides a solid reference for mixed methods not available in mainstream economics research methods courses

Patentism Replacing Capitalism Samuel Meng, 2019-05-03 Based on economic knowledge and logical reasoning this book proposes a solution to economic recessions and offers a route for societal change to end capitalism The author starts with a brief review of the history of economics and then questions and rejects the trend of recent decades that has seen econometrics replace economic theory By reviewing the different schools of economic thought and by examining the limitations of existing theories to business cycles and economic growth the author forms a new theory to explain cyclic economic growth According to this theory economic recessions result from innovation scarcity which in turn results from the flawed design of the patent system The author suggests a new design for the patent system and envisions that the new design would bring about large economic and societal changes Under this new patent system the synergy of the patent and capital markets would ensure that economic recessions could be avoided and that the economy would grow at the highest speed

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