Leading the way in this field, the Encyclopedia of Quantitative Risk Analysis and Assessment is the first publication to offer a modern, comprehensive and in-depth resource to the huge variety of disciplines involved. A truly international work, its coverage ranges across risk issues pertinent to life scientists, engineers, policy makers, healthcare professionals, the finance industry, the military and practising statisticians. Drawing on the expertise of world-renowned authors and editors in this field this title provides up-to-date material on drug safety, investment theory, public policy applications, transportation safety, public perception of risk, epidemiological risk, national defence and security, critical infrastructure, and program management. This major publication is easily accessible for all those involved in the field of risk assessment and analysis. For ease-of-use it is available in print and online.

Modernism and the Social Sciences

This book presents the huge variety of current contributions of game theory to economics. The impressive contributions fall broadly into two categories. Some lay out in a jargon free manner a particular branch of the theory, the evolution of one of its concepts, or a problem, that runs through its development. Others are original pieces of work that are significant to game theory as a whole. After taking the reader through a concise history of game theory, the contributions include such themes as: *the connections between Von Neumann's mathematical game theory and the domain assigned to him today *the strategic use of information by game players *the problem of the coordination of strategic choices between independent players *cooperative games and their place within the literature of games plus new developments in non-cooperative games *possible applications for game theory in industrial and financial economics differential qualitative games and entry dissuasion.

Advances in Econometrics: Volume 2
This book develops a general solution concept for strategic games which resolves strategic uncertainty completely. The concept is described by a mathematically formulated solution procedure and illustrated by applying it to many interesting examples. A long nontechnical introduction tries to survey and to discuss the more technical parts of the book. The book and especially the introduction provide firm and consistent guidance for scholars of game theory. There are many open problems which could inspire further research efforts.

Game Theory and Economic Analysis

Selected Readings in Macroeconomics and Capital Theory from Econometrica

Selected Readings from Econometrica

Selected Readings in Economic Theory from Econometrica

This wide-ranging and original study reveals how prevalent modernism has become in the social sciences. With contributions from a number of leading international scholars, Modernism and the Social Sciences explores the rise and nature of modernist tropes and approaches within social sciences such as economics, econometrics, behaviourism, sociology, administrative science, linguistics, history and anthropology. The essays demonstrate how the social sciences turned away from the developmental historicisms of the nineteenth century. Instead, social scientists have become increasingly committed to synchronic and formal explanations that rely on models, correlations and ideal types, and they have increasingly appealed to systems and functions and to institutions and norms. This book will reveal wider trends and parallels to specialists in particular disciplines and it will also appeal to those interested in intellectual history and social science theory. This volume is a companion to Historicism and the Human Sciences in Britain, a product of the Mellon project on Britain's Modernity, published by Cambridge in 2017.

Econometrica

Selected Readings in Econometrics from Econometrica. Ed. by H. and N


Microeconomic Foundations I

Econometrica Essays in Honor of Ragnar Frisch

Econometrica, Guide to Econometrica, an Author Index and Analytical Subject Guide Covering Articles, Book Reviews, Abstracts, and Notes Appearing in Econometrica, 1932-1952
Positive Political Economy I

Selected Readings in Macroeconomics and Capital Theory from Econometrica

Index to Econometrica: an author and analytical subject index covering articles, book reviews, abstracts, computer algorithms and notes appearing in Econometrica 1953-1977

Econometrica: Journal of the Econometric Society Bibliographical Directory of Members

A great many of the most important developments in modern economics were first revealed in the pages of Econometrica. This selection of readings from that journal is the third in a series and contains its editors' choice of the best articles in the general area of macroeconomics and capital theory that appeared in issues dating from 1935 to 1966. A broad range of topics is covered in the 27 articles selected in order to indicate the general extent of the field. A few of the articles were microeconomic in their original intent but have a clear influence on later macroeconomic theory.

Selected Readings in Econometrics from Econometrica

Microeconomic Foundations I develops the choice, price, and general equilibrium theory topics typically found in first-year theory sequences, but in deeper and more complete mathematical form than most standard texts provide. The objective is to take the reader from acquaintance with these foundational topics to something closer to mastery of the models and results connected to them. Provides a rigorous treatment of some of the basic tools of economic modeling and reasoning, along with an assessment of the strengths and weaknesses of these tools. Complements standard texts. Covers choice, preference, and utility; structural properties of preferences and utility functions; basics of consumer demand; revealed preference and Afriat's Theorem; choice under uncertainty; dynamic choice; social choice and efficiency; competitive and profit-maximizing firms; expenditure minimization; demand theory (duality methods); producer and consumer surplus; aggregation; general equilibrium; efficiency and the core; GET, time, and uncertainty; and other topics. Features a free web-based student's guide, which gives solutions to approximately half the problems, and a limited-access instructor's manual, which provides solutions to the rest of the problems. Contains appendixes that review most of the specific mathematics employed in the book, including a from-first-principles treatment of dynamic programming.

This 1994 two-volume set of articles reflects the state of research in theoretical and applied econometrics. The topics covered include time series methods, semiparametric methods, seasonality, financial economics, model solution techniques, economic development and labour economics.

Selected Readings from Econometrica

Specially selected from The New Palgrave Dictionary of Economics 2nd edition, each article within this compendium covers the fundamental themes within the discipline and is written by a leading practitioner in the field. A handy reference tool.

JOURNAL OF ECONOMETRICS

This textbook introduces students to qualitative econometric models and assumes a basic knowledge of econometrics/statistics.
Continuous-time econometrics is no longer an esoteric subject although most still regard it as such, so much so that it is hardly mentioned in standard textbooks on econometrics. Thanks to the work done in the last 20 years, both the theoretical and the applied side are by now well developed. Methods of estimation have been theoretically elaborated and practically implemented through computer programs. Continuous-time macroeconomic models for different countries have been constructed, estimated and used. Being myself involved in these developments, it was with great pleasure that I accepted the invitation to organize a session on continuous-time econometrics in the context of the International Symposium on Economic Modelling (jointly organized by the University of Urbino and the book series International Studies in Economic Modelling, and co-sponsored by the Consiglio Nazionale delle Ricerche). The reaction of ‘continuists’ from all over the world was so enthusiastic that I was able to arrange two sessions, one on the theory and the other on the applications. The symposium was held in Urbino on 23-25 July 1990. The papers presented in Urbino have been revised in the light of the discussion at the symposium and the referees’ comments. Hence, what is published here should become another standard reference in the field of continuous-time econometrics.

Guide to Econometrica, an Author Index and Analytical Subject Guide Covering Articles

Unique Solutions for Strategic Games

A collection of twenty-two articles that have had and continue to have a considerable impact on the development of econometrics.

Econometrics: Alchemy Or Science?

Econometrica

Macroeconomics and Capital Theory

Econometrica

Stochastically Dependent Equations

When learning econometrics, what better way than to be taught by one of its masters. In this significant new volume, John Chipman, the eminence grise of econometrics, presents his classic lectures in econometric theory. Starting with the linear regression model, least squares, Gauss-Markov theory and the first principals of econometrics, this book guides the introductory student to an advanced stage of ability. The text covers multicollinearity and reduced-rank estimation, the treatment of linear restrictions and minimax estimation. Also included are chapters on the autocorrelation of residuals and simultaneous-equation estimation. By the end of the text, students will have a solid grounding in econometrics. Despite the frequent complexity of the subject matter, Chipman's clear explanations, concise prose and sharp analysis make this book stand out from others in the field. With mathematical rigor sharpened by a lifetime of econometric analysis, this significant volume is sure to become a seminal and indispensable text in this area.

Econometrics

Page 4/6
"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.

**Duality and Utility Structure**

As well as specification testing, Gauss-Newton regressions and regression diagnostics. In addition, the book features a set of empirical illustrations that demonstrate some of the basic results. The empirical exercises are solved using several econometric software packages.

**Econometrica: Selected Readings in Economic Theory from Econometrica**

A great many of the most important developments in modern economics were first revealed in the pages of Econometrica. This selection of readings from that journal is the third in a series and contains its editors' choice of the best articles in the general area of macroeconomics and capital theory that appeared in issues dating from 1935 to 1966. A broad range of topics is covered in the 27 articles selected in order to indicate the general extent of the field. A few of the articles were microeconomic in their original intent but have a clear influence on later macroeconomic theory.

**Rational Interaction**

This volume is a comprehensive collection of critical essays on The Taming of the Shrew, and includes extensive discussions of the play's various printed versions and its theatrical productions. Aspinall has included only those essays that offer the most influential and controversial arguments surrounding the play. The issues discussed include gender, authority, female autonomy and unruliness, courtship and marriage, language and speech, and performance and theatricality.

**Encyclopedia of Quantitative Risk Analysis and Assessment**

The unifying theme of the 23 contributions to this book is the social interaction of rational individuals. The work of John C. Harsanyi on game theory, social choice, and the philosophy of science finds an echo in these essays. Contributions by well known game theorists and economists present a great variety of stimulating theoretical investigations. Part I contains six papers on non-cooperative game theory written by Maschler, Owen, Myerson, Peleg, Rosenmüller, Hart and Mas-Collel. Part II with three contributions by Kalei, Samet, van Damme, d'Aspremont, and Gérard-Varet is devoted to the use of non-cooperative game theory in the analysis of problems of mechanism design. Basic questions of non-cooperative game theory are discussed in three essays by Guth, Hardin, and Sugden in Part III. Applied game models are discussed in three papers by Friedman, Selten, and Shubik in Part IV. Problems of social choice are investigated in Part V which deals with utilitarianism.
and related topics in five contributions by Hammond, Binmore, Arrow, Roemer, and Broome. Finally, Part VI contains three papers: an interdisciplinary comparison of physics and economics by Samuelson, a methodological essay by Brock, and an appraisal of the work of John C. Harsanyi.

Advanced Econometric Theory

Continuous-Time Econometrics

Copyright code: d2112feb856ecbb6d6eccc46c5dc6228d