1. Record Nr. UNINA9910150176203321 Autore Read Colin <1959-> Titolo The Econometricians: Gauss, Galton, Pearson, Fisher, Hotelling, Cowles, Frisch and Haavelmo // by Colin Read Pubbl/distr/stampa London:,: Palgrave Macmillan UK:,: Imprint: Palgrave Macmillan,, 2016 **ISBN** 1-137-34137-8 Edizione [1st ed. 2016.] 1 online resource (XXI, 261 p. 21 illus., 19 illus. in color.) Descrizione fisica Collana **Great Minds in Finance** 332 Disciplina Soggetti Finance **Econometrics** Finance, general History Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Includes index. 1) Preface to the Great Minds in Finance Series -- 2) Preamble --Nota di contenuto Section One: Mathematicians and Astronomers -- 3) The Early Life of Carl Friedrich Gauss -- The Times of Carl Friedrich Gauss -- Carl Friedrich Gauss' Great Idea -- 6) The Later Years and Legacy of Carl Friedrich Gauss -- Section Two: From Least Squares to Eugenics -- 7) The Early Life of Francis Galton -- 8) The Times of Francis Galton -- 9) The Later Life and Legacy of Sir Francis Galton -- 10) The Early Life of Karl Pearson -- 11) Karl Pearson's Great Idea -- 12) The Later Life and Legacy of Karl Pearson -- Section Three: The Formation of Modern Statistics -- 13) The Early Life of Ronald Aylmer Fisher -- 14) The Times of Ronald Aylmer Fisher -- 15) Ronald Fisher's Great Idea -- 16) Later Life and Legacy of Ronald Fisher -- 17) The Early Life of Harold Hotelling -- 18) The Times of Harold Hotelling -- 19) Harold Hotelling' s Great Idea -- 20) The Later Life and Legacy of Harold Hotelling --Section Four: The Birth of a Commission and Econometrics -- 21) The Early Life of Alfred Cowles III -- 22) The Times of Alfred Cowles III --23) The Great Idea of Alfred Cowles III -- 24) Legacy and Later Life of Alfred Cowles III -- 25) The Early Life of Ragnar Frisch -- 26) The Times of Ragnar Frisch -- 27) Ragnar Frisch's Great Idea -- 28) The

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Haavelmo -- 30) The Times of Trygve Haavelmo -- 31) Haavelmo's Great Idea -- Section Five: What We Have Learned -- 33) Conclusions -- 34) Glossary.

This is the seventh book in a series of discussions about the great minds in the history and theory of finance. While the series addresses the contributions of scholars in our understanding of financial decisions and markets, this seventh book describes how econometrics developed and how its underlying assumptions created the underpinning of much of modern financial theory. The author shows that the theorists of econometrics were a mix of mathematicians and cosmologists, entrepreneurs, economists and financial scholars. The author demonstrates that by laying down the foundation of empirical analysis, they also forever determined the way in which we think about financial returns and the vocabulary we employ to describe them. Through this volume, the reader can discover the life stories, inspirations, and theories of Carl Friedrich Gauss, Francis Galton, Karl Pearson, Ronald Aylmer Fisher, Harold Hotelling, Alfred Cowles III, Ragnar Frisch, and Trygve Haavelmo, specifically. We learn how each theorist made an intellectual leap simply by thinking about a conventional problem in an unconventional way.