

1. Record Nr.	UNINA9910826663803321
Autore	Qin Duo
Titolo	The formation of econometrics : a historical perspective // Qin Duo
Pubbl/distr/stampa	Oxford, [England], : Clarendon Press New York, : Oxford University Press, 1993
ISBN	1-281-97817-5 9786611978174 0-19-152135-3 0-585-20009-2
Edizione	[1st ed.]
Descrizione fisica	1 online resource (xii, 212 pages)
Disciplina	330.015195
Soggetti	Econometrics - History Economics - History
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references (p. [189]-205) and indexes.
Nota di contenuto	Intro -- Preface -- Contents -- Introduction -- 1. The Probability Foundations of Econometrics -- 1.1 The Eve of the Probability Revolution -- 1.2 Introduction of Probability Theory -- 1.3 The Haavelmo Revolution -- 1.4 Alternative Approaches -- 1.5 An Incomplete Revolution -- 2. Model Construction -- 2.1 Econometric Measurement without Models -- 2.2 Emergence of Structural Model Construction -- 2.3 Formalization of Structural Model Formulation -- 2.4 Maturity of Simultaneous-Equations Model Formulation -- 3. Estimation -- 3.1 From LS to ML Estimation before Haavelmo's Revolution -- 3.2 ML Estimation of Simultaneous-Equations Systems -- 3.3 Estimation with Special Concerns for Time-Series Data -- 3.4 Other Estimation Methods for Errors-in-Variables Models -- 3.5 From ML back to LS, Completion of Estimation Procedure for Simultaneous-Equations Systems -- 4. Identification -- 4.1 Taking Shape -- 4.2 Initial Systematization -- 4.3 The First Explicit Formalization -- 4.4 Further Developments -- 5. Testing -- 5.1 Antecedents -- 5.2 Adoption of the Hypothesis-Testing Framework and Invention of Econometric Tests -- 5.3 Hypothesis-Testing via Model Evaluation in Applied Econometrics -- 5.4 Diagnostic Tests for Model Evaluation in

Theoretical Econometrics -- 6. Model Construction Revisited -- 6.1
Testing and Model Construction -- 6.2 Identification and Model
Construction -- 6.3 Estimation and Model Construction -- 6.4 Model
Construction and the Probability Approach -- The History Revisited --
Bibliography -- Index of Names -- A -- B -- C -- D -- E -- F -- G --
H -- I -- J -- K -- L -- M -- N -- O -- P -- Q -- R -- S -- T -- U -- V
-- W -- Y -- Z -- Index of Subjects -- A -- B -- C -- D -- E -- F -- G
-- H -- I -- J -- L -- M -- N -- O -- P -- R -- S -- T -- U -- V -- W.
