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# Contributions To Econometrics

**Henri Theil**



## **Contributions To Econometrics:**

**Contributions to Econometrics** John Denis Sargan, 1988-06-16      *Contributions to Modern Econometrics* Ingo Klein, Stefan Mittnik, 2013-06-29 The field of econometrics has gone through remarkable changes during the last thirty five years Widening its earlier focus on testing macroeconomic theories it has become a rather comprehensive discipline concerned with the development of statistical methods and their application to the whole spectrum of economic data This development becomes apparent when looking at the biography of an econometrician whose illustrious research and teaching career started about thirty five years ago and who will retire very soon after his 65th birthday This is Gerd Hansen professor of econometrics at the Christian Albrechts University at Kiel and to whom this volume with contributions from colleagues and students has been dedicated He has shaped the econometric landscape in and beyond Germany throughout these thirty five years At the end of the 1960s he developed one of the first econometric models for the German economy which adhered closely to the traditions put forth by the Cowles commission

**Contributions to Econometrics: Volume 1** John Denis Sargan, 1988-06-16      Contributions to Econometrics and Statistics Today H. Schneeweiss, H. Strecker, 2012-12-06

*Contributions to Econometrics and Statistics Today* Hans Schneeweiss, H. Strecker, 1985-01-01      **Henri Theil's Contributions to Economics and Econometrics** Henri Theil, 1992      Henri Theil's Contributions to Economics and Econometrics B. Raj, J. Koerts, 2012-12-06 PREFACE TO THE COLLECTION PREAMBLE The editors are pleased to present a selection of Henri Theil's contributions to economics and econometrics in three volumes In Volume I we have provided an overview of Theil's contributions a brief biography an annotated bibliography of his research and a selection of published and unpublished articles and chapters in books dealing with topics in econometrics Volume II contains Theil's contributions to demand analysis and information theory Volume III includes Theil's contributions in economic policy and forecasting and management science The selection of articles is intended to provide examples of Theil's many seminal and pathbreaking contributions to economics in such areas as econometrics statistics demand analysis information theory economic policy analysis aggregation theory forecasting index numbers management science sociology operations research higher education and much more The collection is also intended to serve as a tribute to him on the occasion of his 67th birthday These three volumes also highlight some of Theil's contributions and service to the profession as a leader advisor administrator teacher and researcher Theil's contributions which encompass many disciplines have been extensively cited both in scientific and professional journals These citations often place Theil among the top 10 researchers ranked according to number of times cited in the world in various disciplines

*Five Contributions to Econometric Theory and the Econometrics of Ultra-high-frequency Data* Mika Meitz, 2006      *Contributions to Econometric Theory and Application* R.A.L. Carter, J. Dutta, A. Ullah, 2012-12-06 The purpose of this volume is to honour a pioneer in the field of econometrics A L Nagar on the occasion of his sixtieth birthday Fourteen econometricians from six countries on four continents have contributed to this

project One of us was his teacher some of us were his students many of us were his colleagues all of us are his friends Our volume opens with a paper by L R Klein which discusses the meaning and role of exogenous variables in structural and vector autoregressive econometric models Several examples from recent macroeconomic history are presented and the notion of Granger causality is discussed This is followed by two papers dealing with an issue of considerable relevance to developing countries such as India the measurement of the inequality in the distribution of income The paper by C T West and H Theil deals with the problem of measuring inequality of all components of total income within a region rather than just labour income It applies its results to the regions of the United States The second paper in this group by N Kakwani derives the large sample distributions of several popular inequality measures thus providing a method for drawing large sample inferences about the differences in inequality between regions The techniques are applied to the regions of Cote d'Ivoire The next group of papers is devoted to econometric theory in the context of the dynamic simultaneous linear equations model The first by P J Henri Theil's Contributions to Economics and Econometrics Henri Theil, 1992-03-31 PREFACE TO THE COLLECTION PREAMBLE The editors are pleased to present a selection of Henri Theil's contributions to economics and econometrics in three volumes In Volume I we have provided an overview of Theil's contributions a brief biography an annotated bibliography of his research and a selection of published and unpublished articles and chapters in books dealing with topics in econometrics Volume II contains Theil's contributions to demand analysis and information theory Volume III includes Theil's contributions in economic policy and forecasting and management science The selection of articles is intended to provide examples of Theil's many seminal and pathbreaking contributions to economics in such areas as econometrics statistics demand analysis information theory economic policy analysis aggregation theory forecasting index numbers management science sociology operations research higher education and much more The collection is also intended to serve as a tribute to him on the occasion of his 68th birthday These three volumes also highlight some of Theil's contributions and service to the profession as a leader advisor administrator teacher and researcher Theil's contributions which encompass many disciplines have been extensively cited both in scientific and professional journals These citations often place Theil among 10 researchers ranked according to number of times cited in the world in various of the top disciplines

**A Retrospective on J. Denis Sargan and His Contributions to Econometrics** Neil R. Ericsson, Esfandiar Maasoumi, Grayham E. Mizon, 2001 This retrospective provides a biographical history of Denis Sargan's career and reviews his contributions to econometrics emphasizing the breadth of his work in both theoretical and applied econometrics We include a complete bibliography for Denis and a list of PhD theses that he supervised students were a substantive facet of his professional life Finally two of Denis's previously unpublished manuscripts on model building now appear in print **Henri Theil's Contributions to Economics and Econometrics** Baldev Raj, J Koerts, 1992-03-31 These three volumes contain an account of Professor Henri Theil's distinguished career as a leader advisor administrator teacher and researcher in

economics and econometrics The books also contain a selection of his contributions in many areas such as econometrics demand analysis information theory forecasting statistics economic policy analysis and management science To date he has contributed over 250 articles in refereed journals and chapters in books and 15 books three of which became citation classics His books and articles have appeared in and have been translated into many languages such as Polish Russian Dutch English French German Hungarian Italian and Japanese This collection provides excellent reference material to researchers and graduate students working in a variety of disciplines such as econometrics economics management science operations research and statistics Moreover Professor Theil's career serves as a role model for younger generations of scholars both in terms of his approach to research and his commitment to his profession Professor Theil's distinguished career as an academic began in 1953 when he was appointed Professor of Econometrics at the Netherlands School of Economics in Rotterdam now Erasmus University Three years later he founded the Econometric Institute in Rotterdam and served as its first director until 1966 when he accepted a joint appointment at the Graduate School of Business and Department of Economics University of Chicago U S A In 1981 Theil was appointed to the McKethan Matherly Eminent Chair at the Graduate School of Business Administration of the University of Florida in Gainesville Theil has received many international honours including four honorary degrees

#### **Professor C.R. Rao's Contributions to Econometrics** Krishna T.

Kumar, Hrishikesh D. Vinod, Prof. Suresh Deman, 2011 Calyampudi Radhakrishna Rao Rao for brevity henceforth just celebrated his 90th birthday He received numerous honors including 1972 fellow of Econometric Society and the 2002 US Medal of Science the citation of which recognized his contributions to economics He co founded with Mahalanobis the Indian Econometric Society and laid probabilistic foundations for linear structural economic relations in his *Econometrica* article in 1947 solving a problem suggested by Frisch This paper reviews Rao's contributions to economic science including i specification of linear structural economic relations ii identification of the model iii efficient estimation of the model and iv testing of hypotheses about the economic structure Our review of his work also indicates a rich potential of his contributions advancing economic science as some of his contributions have not been fully exploited by economists

Henri Theil's Contributions to Economics and Econometrics B. Raj, J. Koerts, 2012-10-16

**PREFACE TO THE COLLECTION PREAMBLE** The editors are pleased to present a selection of Henri Theil's contributions to economics and econometrics in three volumes In Volume I we have provided an overview of Theil's contributions a brief biography an annotated bibliography of his research and a selection of published and unpublished articles and chapters in books dealing with topics in econometrics Volume II contains Theil's contributions to demand analysis and information theory Volume III includes Theil's contributions in economic policy and forecasting and management science The selection of articles is intended to provide examples of Theil's many seminal and path breaking contributions to economics in such areas as econometrics statistics demand analysis information theory economic policy analysis aggregation theory forecasting index numbers management science sociology

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**Contributions to Consumer Demand and Econometrics** Ronald Bewley, 1992-06-18 Contains essays on consumer demand and econometrics written in honour of Professor Henri Theil The essays report the results of current pioneering research work and cover a variety of topics including inequality tests mixing forecasts and dynamic panel data models

**Advances in Applied Econometrics** Subal C. Kumbhakar, Robin C. Sickles, Hung-Jen Wang, 2025-01-08 This edited volume celebrates the profound legacy of Peter Schmidt an eminent figure in econometric research Originally featured as a Special Issue in *Empirical Economics* in 2023 this book gathers esteemed econometricians to honor Schmidt's influential work His distinguished career encompassed pioneering contributions to various realms of econometrics including time series and panel data econometrics as well as stochastic frontier analysis This Festschrift beautifully captures his synergy of theoretical innovation and empirical significance Written by distinguished econometricians the volume presents the state of the art in econometrics traversing Schmidt's diverse interests It spotlights his impact on applied econometrics and features 25 contributions on topics such as

panel data econometrics stochastic frontier analysis and efficiency productivity measurement time series methods general applied econometrics copulas nonparametric methods and limited dependent variable models Readers will gain an overview of the state of econometrics through the lens of Schmidt's multifaceted expertise exemplifying the enduring resonance of Schmidt's scholarly journey and his indelible impact on the field

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