

THE CONTRIBUTIONS OF THE ECONOMICS OF INFORMATION TO TWENTIETH CENTURY ECONOMICS*

JOSEPH E. STIGLITZ

In the field of economics, perhaps the most important break with the past—one that leaves open huge areas for future work—lies in the economics of information. It is now recognized that information is imperfect, obtaining information can be costly, there are important asymmetries of information, and the extent of information asymmetries is affected by actions of firms and individuals. This recognition deeply affects the understanding of wisdom inherited from the past, such as the fundamental welfare theorem and some of the basic characterization of a market economy, and provides explanations of economic and social phenomena that otherwise would be hard to understand.

I. INTRODUCTION

The century coming to a close has seen vast changes in economics in both ideas and methodology. Upon reflection, it is remarkable, however, how many of the seeds of advances in this century were sowed in the previous. I would argue that perhaps the most important break with the past—one that leaves open huge areas for future work—lies in the economics of information. The recognition that information is imperfect, that obtaining information can be costly, that there are important asymmetries of information, and that the extent of information asymmetries is affected by actions of firms and individuals, has had profound implications for the wisdom inherited from the past, and has provided explanations of economic and social phenomena that otherwise would be hard to understand. In this essay I wish to argue that information economics has had—directly and indirectly—a profound effect on how we *think* about economics today.

Eighteenth and Nineteenth-Century Antecedents

To be sure, Marshall and other nineteenth century economists talked about problems of imperfect information. But with one exception, discussions of information were obiter dicta, caveats at the end of the analysis; they were never at the center.

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