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Economic Models, Estimation and Risk Programming: Essays in Honor of Gerhard Tintner K. A. Fox, J. K. Sengupta, G. V. L. Narasimham, 2012-12-06 These essays in honor of Professor Gerhard Tintner are substantive contributions to three areas of econometrics 1 economic models and applications 2 estimation and 3 stochastic programming in each of which he has labored with outstanding success His own work has extended into multivariate analysis the pure theory of decision making under un certainty and other fields which are not touched upon here for reasons of space and focus Thus this collection is appropriate to his interests but covers much less than their full range Professor Tintner's contributions to econometrics through teaching writing editing lecturing and consulting have been varied and international We have tried to highlight them in The Econometric Work of Gerhard Tintner and to place them in historical perspective in The Invisible Revolution in Economics Emergence of a Mathematical Science Professor Tintner's career to date has spanned the organizational life of the Econometric Society and his contributions have been nearly coextensive with its scope His principal books and articles up to 1968 are listed in the Selected Bibliography Professor Tintner's current research involves the intricate problems of specification and application of stochastic processes to economic systems particularly to growth diffusion of technology and optimal control As always he is moving with the econometric frontier and a portion of the frontier is moving with him IV Two of the editors wrote dissertations under Professor Tintner's sup vision the third knew him as a colleague and friend Assessing Rational Expectations 2 Roger Guesnerie, 2005-02-18 A theoretical assessment of the Rational Expectations Hypothesis through subjecting a collection of economic models to an eductive stability test The rational expectations hypothesis REH dominates economic modeling in areas ranging from monetary theory macroeconomics and general equilibrium to finance In this book Roger Guesnerie continues the critical analysis of the REH begun in his Assessing Rational Expectations Sunspot Multiplicity and Economic Fluctuations which dealt with the questions raised by multiplicity and its implications for a theory of endogenous fluctuations. This second volume emphasizes eductive learning relying on careful reasoning agents must deduce what other agents guess a process that differs from the standard evolutionary learning experience in which agents make decisions about the future based on past experiences A broad eductive stability test is proposed that includes common knowledge and results in a unique rationalizable expectations equilibrium This test provides the basis for Guesnerie's theoretical assessment of the plausibility of the REH's expectational coordination emphasizing for different categories of economic models conditions for the REH s success or failure Guesnerie

begins by presenting the concepts and methods of the eductive stability analysis in selected partial equilibrium models He then explores to what extent general equilibrium strategic complementarities interfere with partial equilibrium considerations in the formation of stable expectations Guesnerie next examines two issues relating to eductive stability in financial market models speculation and asymmetric price information The dynamic settings of an infinite horizon model are then taken up and particular standard and generalized saddle path solutions are scrutinized Guesnerie concludes with a review of general questions and some cautious remarks on the policy implications of his analysis **Theory: Volume 2** Econometric Society. World Congress, 1992 This book gives the reader a unique survey of the most recent The Oxford Handbook of Panel Data Badi Hani Baltagi, 2015 The Oxford Handbook of advances in economic theory Panel Data examines new developments in the theory and applications of panel data It includes basic topics like non stationary panels co integration in panels multifactor panel models panel unit roots measurement error in panels incidental parameters and dynamic panels spatial panels nonparametric panel data random coefficients treatment effects sample selection count panel data limited dependent variable panel models unbalanced panel models with interactive effects and influential observations in panel data Contributors to the Handbook explore applications of panel data to a wide range of topics in economics including health labor marketing trade productivity and macro applications in panels This Handbook is an informative and comprehensive guide for both those who are relatively new to the field and for those wishing to extend their knowledge to the frontier It is a trusted and definitive source on panel data having been edited by Professor Badi Baltagi widely recognized as one of the foremost econometricians in the area of panel data econometrics Professor Baltagi has successfully recruited an all star cast of experts for each of the well chosen topics in the Handbook Economists: North America Roger Backhouse, Roger Middleton, 2000-01-01 Focuses on leading economists who were born or have spent the greater part of their lives in America **Private Lending to Sovereign States** Daniel Cohen, 1991 In this illuminating work on external debt Daniel Cohen explodes many myths currently popular among economists bankers and journalists about the nature of the debt problem its origins and its cure Sustainability Graciela Chichilnisky, Geoffrey Heal, A. Vercelli, 2012-12-06 of ecological also biological variables b which interact in their dynamic t evolution det dbt dt f et bt dt 9 et bt Among the solution paths to this interaction between economic and ecologi cal variables we look for those which are sustainable Sustainable paths are typically those along which the values of certain key stocks are always positive these key stocks being important environmental resources. The types of paths on which certain variables can be positive forever include station ary solutions with appropriate positivity conditions or limit cycles or chaotic attractors satisfying the same positivity conditions These paths and the paths which approach them constitute the set of sustainable paths From amongst these we have to choose one or more which are in some sense the best Note that rather than imposing positivity of certain stocks in the long run as a condition for sustainability we would prefer to derive this as a characteristic of optimal solutions

from more fundamental judgements about the valuation of stocks and flows this is the route pursued by the papers in this volume The introductory paper by Heal in Section I reviews these matters in gen eral terms not going into technical details it discusses the precedents for a concept of sustainability in welfare economics and reviews alternative opti mality concepts and their connection to sustainability Essays in Macroeconomics Yuriy Gorodnichenko, 2007 Modern Theories of <u>Justice</u> Serge-Christophe Kolm, 2002 This first book in English by Serge Christophe Kolm provides an overview of his far reaching vision of distributive justice Kolm derives justice from considerations of rationality Justice cannot be defined by one all encompassing principle or set of a few principles It has the general form of an equality of individuals liberties in a broad sense with different applications and specific adjustments when several liberties conflict or when everybody prefers another outcome Kolm describes the theory of justice and presents and evaluates each of the various modern theories principles or criteria of justice He shows how some complement each other how some are unworkable and how some could be rescued The result is an intensive introduction to the general theory of justice for economists and noneconomists alike **Variational** Analysis and Generalized Differentiation II Boris S. Mordukhovich, 2006-03-02 Comprehensive and state of the art study of the basic concepts and principles of variational analysis and generalized differentiation in both finite dimensional and infinite dimensional spaces Presents numerous applications to problems in the optimization equilibria stability and sensitivity control theory economics mechanics etc

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