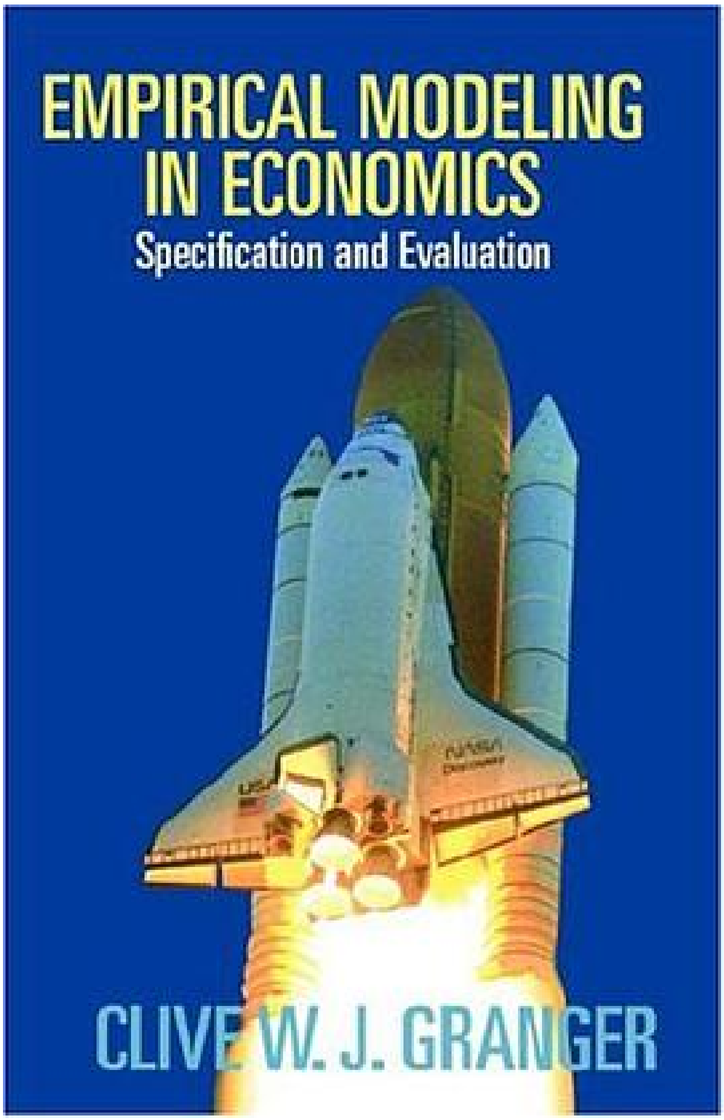
Empirical Modelling in Economics



Empirical Modelling in Economics_下载链接1_

著者:Clive W. J. Granger

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Review

"...explains how an empirical economist approaches the task of constructing a model and how economic models and forecasts can be evaluated." Journal of Economic Literature

"Granger wants to tell the world something about model assessment, a topic that he believes has not gotten the attention it deserves. In doing so, he gives us a short book that is easy to read and accessible to undergraduate students. Many graduate students whould also benefit from reading the book, especially the first two chapters which give a clear account of many problems associated with econometric modeling and testing. Although we all know the message, Granger has done econometrics teachers a service by writing this book." Eastern Economic Journal

"...contains a wealth of unconventional ideas." JASA

Product Description

In these three essays, Professor Granger explains the process of constructing and evaluating an empirical model. Drawing on a wide range of cases and vignettes from economics, finance, politics and environment economics, as well as from art, literature, and the entertainment industry, Professor Granger combines rigor with intuition to provide a unique and entertaining insight into one of the most important subjects in modern economics. Chapter 1 deals with Specification. Chapter 2 considers Evaluation, and argues that insuffcent evaluation is undertaken by economists, and that models should be evaluated in terms of the quality of their output. In Chapter 3, the question of how to evaluate forecasts is considered at several levels of increasing depth.

作者介绍:

克莱夫・格兰杰(Clive Granger)，1934年生于英国威尔士的斯旺西，现为英国公民。他于1959年获得英国诺丁汉大学博士学位，现为美国加利福尼亚大学圣迭戈分校的荣誉经济学教授，并担任该校经济学秘书协会主席。他于1995年当选为美国艺术与科学院院士，并于2003年获诺贝尔经济学奖。

格兰杰是目前全球最杰出的计量经济学家之一，他在学术界的建树几乎包括了近40年来计量经济学在时间序列方面，的所有重大发展。经济时间序列时，格兰杰和另一位学者汉塔纳卡(Hatanaka)首创使用了谱分析方法(spectral analysis)，并与著名学者摩根斯坦(Oscar Morgenstern)一起对纽约股票市场的股票价格进行了相关分析。在预测研究上，他在1959年发表的论文《关于潮汐河流泛洪的概率估计》被认为是现代成本一收益分析教材的范本案例。在菲线性问题的研究上，他和焦克斯(R．Joyeux)于1980年发表的论文《长期记忆时间序列模型与分数差分法简介》对长期记忆理论做出了很大贡献。所有这些都是计量经济学界最前沿的领域。格兰杰的发现对研究“财富与消费、汇率与物价水平，以及短期利率与长期利率之间的关系”都具有非常重要的意义。

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标签

经济

Economics

评论

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书评

其实这本书的第三部分写得最清楚，但是也是我读起来最困难的。
印象最深刻的地方在于第二部分中，作者认为
“当提出一个新理论或经验模型时，应该问自己：
（1）他的目的是什么？能帮助我们做什么经济决策？
（2）与其他可选的相似模型相比，这个模型是...

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