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Christopher Sims, Information Theory in Economics Ch1 BigEconomy Entropy2

Journal of Econometrics/Econometrics in the 21st Century: Challenges \u0026

Opportunities, San Diego, CA Economics 421/521 - Econometrics - Winter 2011 -

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Information in the inputs and outputs can be measured in terms of their entropy level. The two inputs are the data density or likelihood function, $F(y, \theta) = L(y, \theta)$, and the prior distribution on θ , $q(\theta)$. The two outputs are the post-data (or posterior in the Bayesian context) 58The Classical Maximum Entropy Principle.

Information and Entropy Econometrics —
A Review and Synthesis

Buy Information and Entropy
Econometrics - A Review and Synthesis
(Foundations and Trends in Econometrics)
by Amos Golan (ISBN: 9781601981042)
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Applications have touched a wide array of sciences including Econometrics, where it is sometimes termed Information and Entropy Econometrics Golan (2008). Shannon (1948) developed his theory of...

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I Information and Entropy Econometrics - A Review and Synthesis - focuses on inter-connection between information theory, estimation and inference. - provides a detailed survey of information theoretic concepts and quantities used within econometrics and then show how these quantities are used within IEE. - pays special attention for the interpretation of

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these quantities and for describing the relationships between information theoretic estimators and traditional estimators.

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This review and synthesis is concerned with information and entropy econometrics (IEE). The overall objective is to summarize the basics of information-theoretic methods in econometrics and the connecting theme among these methods. The sub-class of methods that treat the observed sample moments as stochastic is discussed in greater detail.

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The sub-class of methods that treat the

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observed sample moments greater

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'Information and Entropy Econometrics'
A Volume in Honor of Arnold Zellner.

Edited by A. Golan, Y. Kitamura. Volume
138, Issue 2, Pages 379-586 (June 2007)

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estimation and inference, provides a detailed survey of information theoretic concepts and quantities used within econometrics and then show how these quantities are used within IEE, and pays special attention for the interpretation of these quantities and for describing the relationships between information theoretic estimators and traditional estimators.

now publishers - Information and Entropy Econometrics — A ...

"Econometrics is the science (and art) of processing information from limited and noisy data. Within econometrics, IEE is the sub-discipline of processing information from limited and noisy data with minimal a priori information on the data-generating process. In particular, IEE is a research that directly or indirectly

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Review And Synthesis
builds on the foundations of Information Theory and the principle of Maximum Entropy (ME).

Information and Entropy Econometrics -
Dave Giles

Entropy in information theory is directly analogous to the entropy in statistical thermodynamics. Entropy has relevance to other areas of mathematics such as combinatorics. The definition can be derived from a set of axioms establishing that entropy should be a measure of how "surprising" the average outcome of a variable is.

Entropy (information theory) - Wikipedia
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Information and Entropy - Background, Definitions and Examples 4. The Classical Maximum Entropy Principle 5.

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information and entropy econometrics a review and synthesis summarizes the basics of information theoretic methods in econometrics and the connecting theme among these methods the sub class of methods that treat the observed sample moments as stochastic is discussed in greater details i information and entropy econometrics a review and synthesis focuses on inter connection between

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basics of information theoretic methods in econometrics and the connecting theme among these methods. It will benefit researchers looking for a concise introduction to the basics of IEE and enable applied researchers to learn new methods, and applications for extracting information from noisy and limited data and for learning from these data.

Info-metrics is the science of modeling, reasoning, and drawing inferences under conditions of noisy and insufficient information. It is at the intersection of

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information theory, statistical inference, and decision-making under uncertainty. It plays an important role in helping make informed decisions even when there is inadequate or incomplete information because it provides a framework to process available information with minimal reliance on assumptions that cannot be validated. In this pioneering book, Amos Golan, a leader in info-metrics, focuses on unifying information processing, modeling and inference within a single constrained optimization framework. Foundations of Info-Metrics provides an overview of modeling and inference, rather than a problem specific model, and progresses from the simple premise that information is often insufficient to provide a unique answer for decisions we wish to make. Each decision, or solution, is derived from the available input information along with a choice of inferential procedure. The

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book contains numerous multidisciplinary applications and case studies, which demonstrate the simplicity and generality of the framework in real world settings. Examples include initial diagnosis at an emergency room, optimal dose decisions, election forecasting, network and information aggregation, weather pattern analyses, portfolio allocation, strategy inference for interacting entities, incorporation of prior information, option pricing, and modeling an interacting social system. Graphical representations illustrate how results can be visualized while exercises and problem sets facilitate extensions. This book is this designed to be accessible for researchers, graduate students, and practitioners across the disciplines.

Econometrics as an applied discipline attempts to use information in a most

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efficient manner, yet the information theory and entropy approach developed by Shannon and others has not played much of a role in applied econometrics. *Econometrics of Information and Efficiency* bridges the gap. Broadly viewed, information theory analyzes the uncertainty of a given set of data and its probabilistic characteristics. Whereas the economic theory of information emphasizes the value of information to agents in a market, the entropy theory stresses the various aspects of imprecision of data and their interactions with the subjective decision processes. The tools of information theory, such as the maximum entropy principle, mutual information and the minimum discrepancy are useful in several areas of statistical inference, e.g., Bayesian estimation, expected maximum likelihood principle, the fuzzy statistical regression. This volume analyzes the

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Applications of these tools of information theory to the most commonly used models in econometrics. The outstanding features of *Econometrics of Information and Efficiency* are: A critical survey of the uses of information theory in economics and econometrics; An integration of applied information theory and economic efficiency analysis; The development of a new economic hypothesis relating information theory to economic growth models; New lines of research are emphasized.

This book offers solutions to the problems commonly encountered by economists trying to squeeze information out of partial or incomplete data--which is usually what they have to work with.

Highly useful text studies logarithmic measures of information and their

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application to testing statistical hypotheses. Includes numerous worked examples and problems. References. Glossary. Appendix. 1968 2nd, revised edition.

Non-extensive Entropy Econometrics for Low Frequency Series provides a new and robust power-law-based, non-extensive entropy econometrics approach to the economic modelling of ill-behaved inverse problems. Particular attention is paid to national account-based general equilibrium models known for their relative complexity. In theoretical terms, the approach generalizes Gibbs-Shannon-Golan entropy models, which are useful for describing ergodic phenomena. In essence, this entropy econometrics approach constitutes a junction of two distinct concepts: Jayne's maximum entropy principle and the Bayesian generalized method of moments. Rival

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econometric techniques are not conceptually adapted to solving complex inverse problems or are seriously limited when it comes to practical implementation. Recent literature showed that amplitude and frequency of macroeconomic fluctuations do not substantially diverge from many other extreme events, natural or human-related, once they are explained in the same time (or space) scale. Non-extensive entropy is a precious device for econometric modelling even in the case of low frequency series, since outputs evolving within the Gaussian attractor correspond to the Tsallis entropy limiting case of Tsallis q -parameter around unity. This book introduces a sub-discipline called Non-extensive Entropy Econometrics or, using a recent expression, Superstar Generalised Econometrics. It demonstrates, using national accounts-based models, that this

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approach facilitates solving nonlinear, complex inverse problems, previously considered intractable, such as the constant elasticity of substitution class of functions. This new proposed approach could extend the frontier of theoretical and applied econometrics.

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