

# Teaching in the PhD programme at the department of Economics

## Universitet I Oslo

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**Understanding the role of econometrics in the economic knowledge building up and in the policy design and assessment by an historical and methodological perspective**

**In addition to study the original texts of the pioneers in econometrics, students will have to read articles in history of econometrics and epistemology.**

**Some part of the lectures will be dedicated to archives's work at the Universitet of Oslo library. In Blindern 1/ Presentation of Ragnar Frisch and Trygve Haavelmo 's contributions to the history of Econometrics**

This part will focus on the birth of econometrics as a discipline within economics thanks to Ragnar Frisch and Trygve Haavelmo between 1926 and 1963 . This part will present the role of the two Nobel Prize in

\*defining econometrics as a discipline

\*defining econometric modelling within a probabilistic approach

\*defining the community of econometricians with the Econometric Society foundation, the Journal *Econometrica* and with the Institute in Oslo and the relations with the SSB.

### **2/ The specific epistemology of econometrics**

**\*Is econometrics a science ? and what room of measurement procedures in knowledge building and policy design**

**\*Controversies on Econometrics : Tinbergen vs Keynes and Vining vs Koopmans.**

This part will focus on the epistemology of macroeconomics as an empirical science. The lecture will try to investigate the notion of data and empirical measurement in the building up of economic concepts and laws but also in policy design and implementation. The lecture will focus on 3 controversies. We will study the original texts but also articles in History of Science and History of Econometrics to better understand the epistemological and methodological issues at stake. We will try to understand how and why econometricians have grounded the key role of experts in economic policies since WWII.

\*Controversies on Econometrics as a heuristic tool: Tinbergen vs Keynes (1939) and Vining vs Koopmans. (1947)

\* Controversies on econometrics as a political tool: Frisch vs Allais (1963)

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