

新世纪高校计量经济学教材译丛

(中英文对照)


计量经济学入门

菲利浦·汉斯·弗朗西斯 著
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彭立志 译



A Concise Introduction
to Econometrics

 上海财经大学出版社

图书在版编目(CIP)数据

计量经济学入门/[荷]菲利浦·汉斯·弗朗西斯(Franses, P. H.)著,
彭立志译. - 上海:上海财经大学出版社, 2005. 11

(新世纪高校计量经济学教材译丛)

书名原文: A Concise Introduction to Econometrics; An Intuitive Guide

ISBN 7-81098-416-0/F·373

I. 计… II. ①菲…②彭… III. 计量经济学-汉、英 IV. F224.0

中国版本图书馆 CIP 数据核字(2005)第 064938 号

- ☐ 选题策划 麻俊生
- ☐ 责任编辑 麻俊生
- ☐ 封面设计 周卫民

JILIANG JINGJIXUE RUMEN

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上海财经大学出版社出版发行
(上海市武东路 321 号乙 邮编 200434)

网 址: <http://www.sufep.com>

电子邮箱: webmaster@sufep.com

全国新华书店经销

上海第二教育学院印刷厂印刷

上海远大印务发展有限公司装订

2005 年 11 月第 1 版 2005 年 11 月第 1 次印刷

890mm × 1240mm 1/32 9.5 印张 136 千字

印数: 0 001 - 4 000 定价: 22.00 元

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Preface



This book is targeted at two distinct audiences. The first audience concerns novices in econometrics who consider taking an econometrics course in an advanced undergraduate or a graduate program. For them, this book aims to be an introduction to the field, and hopefully such that they do indeed take such courses. It should be stressed, though, that this is not a condescending book - that is, it is not something like "econometrics for dummies." On the contrary, the reader is taken seriously and hence some effort is required. The second audience consists of colleagues who teach these courses. It is my belief that many econometrics courses, by zooming in on theory and less on practice, are missing the most important aspect of econometrics, which is that it truly is a very practical discipline.

序 言



本书旨在为如下两类读者而作。其一是高年级本科生和研究生中欲学习计量经济学课程的初学者。对他们而言,本书主要是对计量经济学领域作个简要介绍,从而希望他们读完本书后能够下定决心学习计量经济学课程。然而,必须强调的是,本书并未由此降低其层次,即本书并非类似于“计量经济学中的虚拟变量”之类的书籍,相反,本书需要读者认真学习,并付出一定的努力。其二是教授计量经济学的同行。我认为许多计量经济学课程注重于理论而非实践,这就忽略了计量经济学最为重要的方面,实际上,计量经济学应该是一门实践性非常强的学科。



Therefore, central to this book are practical questions in various economic disciplines such as macroeconomics, finance, and marketing, which might be answered by using econometric tools. After a brief discussion of a few basic tools, I review various aspects of econometric modeling. Along these lines, I also discuss matters which are typically skipped in currently available textbooks, but which are very relevant when one aims to apply econometric methods in practice. Next, several case studies should provide some intuition of what econometricians do when they face practical questions. Important concepts are shown in *italic type*; examples of practical questions which econometricians aim to answer will be shown in **bold type**.

This book might be used prior to any textbook on econometrics. It can, however, never replace one of these, as the discussion in this book is deliberately very sketchy. Also, at times this book has a somewhat polemic style, and this is done on purpose. In fact, this is the "personal twist" in this book. Therefore, the book should not be seen as the ultimate treatment of the topic, but merely as a (hopefully) joyful read before one takes or gives econometrics classes. Hence, the book can be viewed as a very lengthy introductory chapter.



因此,本书的核心就是宏观经济学、金融学和市场营销学等各个经济学学科中可以应用计量经济工具来回答的实际问题。本书首先简单讨论了一些基本工具,然后回顾了计量经济建模的各个方面,当中也探讨一些当前已有计量经济学教程中常常被忽略,在实际应用计量经济方法过程中却十分重要的问题。接下来的几个案例主要是想直观地告诉读者:计量经济学家们在面对具体问题时做了些什么。书中重要的概念将以斜体显示,计量经济学家旨在回答的实际问题的例子将以**黑体**显示。

本书可以作为计量经济学教程的预备读物。然而,由于本书意在简要介绍,并不可替代任何标准计量经济学教程。同时,本书会不时出现“争辩”口吻,此乃故意而为,事实上,此亦是本书的“个人嗜好”。本书不应该看做是计量经济学的完全之作,而仅仅只看做在学习或教授计量经济学前的一段开怀小品,因此,本书可以看做是一般计量经济学教程中一章相对较长的导言。



Finally, as a way of examining whether a reader has appreciated the content of this book, one might think about the following exercise. Take a newspaper or a news magazine and look for articles on economic issues. In many articles are reports on decisions which have been made, forecasts that have been generated, and questions that have been answered. Take one of these articles, and then ask whether these decisions, forecasts, and answers could have been based on the outcomes of an econometric model. What kind of data could one have used? What could the model have looked like? Would one have great confidence in these outcomes, and how does this extend to the reported decisions, forecasts, and answers?

I wish to thank Clive Granger and Ashwin Rattan at Cambridge University Press, for encouragement and helpful comments. Also, many thanks are due to Martijn de Jong, Dick van Dijk, and in particular Christiaan Heij for their very constructive remarks. Further comments or suggestions are always welcome. The address for correspondence is Econometric Institute, Erasmus University Rotterdam, P. O. Box 1738, NL-3000 DR Rotterdam, The Netherlands, email: franses@few.eur.nl

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最后,作为一种检验读者是否已经理解本书内容的一种方式,读者可以思考如下问题。打开一份报纸或新闻杂志,寻找其中关于经济方面的文章,其中许多文章是关于已经做出的经济决策、经济预测以及如何应对经济问题的报道。找出这样一篇文章,试问这些决策、预测和应对措施是否基于计量经济模型的结果,其中可能运用了什么样的数据?其模型应该是什么样子?其结果是否具有很高的可信度,这种可信度又是如何体现在所报道的决策、预测和应对措施当中的?

在此,我谨感谢剑桥大学出版社 Clive Granger 和 Ashwin Rattan 的鼓励和有益评论。也感谢 Martijn de Jong, Dick van Dijk, 特别是 Christiaan Heij 的非常建设性的评论。欢迎读者更多的评论和建议。我的通信地址是: Econometric Institute, Erasmus University Rotterdam, P. O. Box 1738, NL - 3000 DR Rotterdam, The Netherlands, 电子信箱: franses@few.eur.nl

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