

Statistics For Experimental Economists

Monika Doll

Conceptual Anomalies in Economics and Statistics Leland Gerson Neuberg, 1989-05-26 Do economics and statistics succeed in explaining human social behaviour? To answer this question. Leland Gerson Neuberg studies some pioneering controlled social experiments. Starting in the late 1960s, economists and statisticians sought to improve social policy formation with random assignment experiments such as those that provided income guarantees in the form of a negative income tax. This book explores anomalies in the conceptual basis of such experiments and in the foundations of statistics and economics more generally. Scientific inquiry always faces certain philosophical problems. Controlled experiments of human social behaviour, however, cannot avoid some methodological difficulties not evident in physical science experiments. Drawing upon several examples, the author argues that methodological anomalies prevent microeconomics and statistics from explaining human social behaviour as coherently as the physical sciences explain nature. He concludes that controlled social experiments are a frequently overrated tool for social policy improvement.

Diversity of Experimental Methods in Economics Toshiji Kawagoe, Hirokazu Takizawa, 2019-02-09 This is the first book that examines the diverse range of experimental methods currently being used in the social sciences, gathering contributions by working economists engaged in experimentation, as well as by a political scientist, psychologists and philosophers of the social sciences. Until the mid-twentieth century, most economists believed that experiments in the economic sciences were impossible. But that's hardly the case today, as evinced by the fact that Vernon Smith, an experimental economist, and Daniel Kahneman, a behavioral economist, won the Nobel Prize in Economics in 2002. However, the current use of experimental methods in economics is more diverse than is usually assumed. As the concept of experimentation underwent considerable abstraction throughout the twentieth century, the areas of the social sciences in which experiments are applied are expanding, creating renewed interest in, and multifaceted debates on, the way experimental methods are used. This book sheds new light on the diversity of experimental methodologies used in the social sciences. The topics covered include historical insights into the evolution of experimental methods; the necessary "performativity" of experiments, i.e., the dynamic interaction with the social contexts in which they are embedded; the application of causal inferences in the social sciences; a comparison of laboratory, field, and natural experiments; and the recent use of randomized controlled trials (RCTs) in development economics. Several chapters also deal with the latest heated debates, such as those concerning the

use of the random lottery method in laboratory experiments.

Methods in Experimental Economics Joachim Weimann, Jeannette Brosig-Koch, 2019-07-12 This textbook provides a hands-on and intuitive overview of the methodological foundations of experimental economics. Experimental economic research has been an integral part of economic science for quite some time and is gaining more and more attention in related disciplines. The book addresses the design and execution of experiments, the evaluation of experimental data and the equipment of an experimental laboratory. It illustrates the challenges involved in designing and conducting experiments and helps the reader to address them in practice.

Estimating Rationality in Economics Nicolas Vallois, 2017 Experimental economists increasingly apply econometric techniques to interpret their data, as suggested the emergence of experimetrics in the 2000's (Camerer, 2003; Houser, 2008; Moffatt, 2015). Yet statistics remains a minor topic in experimental economics' (EE) methodology. This article aims to study the historical roots of this present paradox. To do so, we analyze the use of statistical tools in EE from early economics experiments of the 1940's-1950's to the present days. Our narrative is based on qualitative analysis of published papers for the earliest periods and on bibliometric and quantitative approaches for the more recent time period. Our results reveal a significant change in EE' statistical methods, from purely descriptive methods to more sophisticated and standardized techniques. Statistics now plays a decisive role in the way EE estimates rationality, particularly in structural modeling approaches, but it is still considered as a non-methodological, because purely technical, matter. Our historical analysis shows that this technical conception was the result of a long-run evolution of research tactics in EE, that notably allowed experimental economists to escape from psychologist's more reflexive culture toward statistics.

The Social Epistemology of Experimental Economics Ana Cordeiro dos Santos, 2009-09-11 Any experimental field consists of preparing special conditions for examining interesting objects for research. So naturally, the particular ways in which scientists prepare their objects determine the kind and the content of knowledge produced. This book provides a framework for the analysis of experimental practices - the Social Epistemology of Experiment - that incorporates both the 'material' and the 'social' dimensions of knowledge production. The Social Epistemology of Experiment is applied to experimental economics and in so doing, it introduces the epistemic role of the participation of human subjects in experiments and the causal efficacy of institutions in constraining and enabling human behaviour. It also develops the role of the social and socially established practices in overcoming the methodological difficulties associated with experimenting with humans subjects in the social sciences as well as the effect of scientists' interventions in the laboratory worlds. This book provides an historical and contextualized account of the emergence of experimental economics, the methodological discussions that have informed and constituted it, its main research programmes, and stylized facts. The analysis of its three main research programmes - market experiments, game theory experiments and individual decision-making experiments -

shows how economics experiments are particularly tailored to produce knowledge about market institutions and individual behaviour in contexts where there might be conflicts of individual and social goals, and also about the processes of individual decision-making.

Essays on Statistics and Experimental Economics Monika Doll, 2018

Probability And Statistics For Economists Yongmiao Hong, 2017-11-02 Probability and Statistics have been widely used in various fields of science, including economics. Like advanced calculus and linear algebra, probability and statistics are indispensable mathematical tools in economics. Statistical inference in economics, namely econometric analysis, plays a crucial methodological role in modern economics, particularly in empirical studies in economics. This textbook covers probability theory and statistical theory in a coherent framework that will be useful in graduate studies in economics, statistics and related fields. As a most important feature, this textbook emphasizes intuition, explanations and applications of probability and statistics from an economic perspective.

Experimental Methods Daniel Friedman, Shyam Sunder, 1994-01-28 This primer is the first hands-on guide to the physical aspects of conducting experiments in economics.

Three Essays on Methods and Statistics in Experimental and Behavioral Economics Li Hao, 2011 My first chapter examines the empirical properties of two theoretically advanced mechanisms for eliciting subjective probabilities (Karni 2009, *Econometrica*). These mechanisms (Declarative and Clock) are of interests because they are incentive compatible without the assumptions of risk neutrality or expected utility maximization. Although considered to be theoretically equivalent, their empirical performance remains unknown, especially in the presence of naïve strategies. Considering a population with both sophisticated and naïve agents, I derive theoretical conditions under which beliefs elicited using the Clock mechanism are more accurate than those elicited using the Declarative mechanism. Then, via a laboratory study with inexperienced participants in which these conditions hold, I find empirical results that support the Clock's accuracy advantage. My second chapter uses an experiment to identify the relative strength of the preference for appearing as opposed to being honest, a distinction made by Akerlof in 1983. In a two-stage prediction game, the preference for appearing honest is reflected in their probabilistic prediction of a fair die roll, while their preference for being honest is inferred from their self-reported die roll outcomes. I find that the vast majority (95%) of subjects were willing to incur a cost to preserve an honest appearance, but only 44% exhibited an intrinsic preference for honesty. Moreover, our type classification analysis suggests that after establishing an honest appearance people cheat to the greatest possible extent. These results suggest that incomplete cheating behavior frequently reported in the literature can be attributed more to a preference for maintaining appearances than an intrinsic aversion to maximum cheating. My third chapter discusses and develops adaptive approaches for testing differences in locations in two- or k-sample environments. The Wilcoxon-Mann-Whitney and

Jonckheere tests have dominated nonparametric analyses in behavioral sciences for the past seven decades. Their widespread use masks the fact that there exist simple adaptive procedures that use data-dependent statistical decision rules to select an optimal nonparametric test. My Monte-Carlo simulations show that these adaptive approaches increase the chance of detecting true differences in location without inflating Type-I error. I illustrate these procedures using data from Gneezy and Smorodinsky (2006). I have also developed a Stata package available to anyone interested in taking advantage of adaptive techniques in their own research.

Experimetrics Peter Moffatt,2020-10-06 This advanced textbook is an essential guide to discovering new and more illuminating ways to analyse the econometric modelling of experimental data. Peter Moffatt, one of the world's experts in the field, covers a range of techniques: from the familiar, such as treatment testing, to lesser known ones such as finite mixture models and the method of maximum simulated likelihood. The book takes a hands-on approach by explaining STATA commands in detail. In addition, difficult problems inherent in the methodology are addressed, such as the parametric estimation of social preference models, quantal response models, and learning models. An indispensable book for researchers and advanced students in experimental and behavioural economics who want to come to grips with the field of Experimetrics. The companion website www.palgrave.com/moffatt contains: - All data sets (in Stata format) used as examples in the book - An executable Stata 'do-file' containing stata commands and programs used in examples And - An Excel file containing some Excel calculations presented in the text

Handbook of Experimental Economics Results Charles R. Plott,Vernon L. Smith,2008-08-21 While the field of economics makes sharp distinctions and produces precise theory, the work of experimental economics sometimes appears blurred and may produce uncertain results. The contributors to this volume have provided brief notes describing specific experimental results.

Special Issue: Statistical Issues for Experimental Economists John C. Ham,Nikos Nikiforakis,Robert Slonim,2020

Treating the field as a lab Viceisza, Angelino C.G.,2012-09-13 Treating the Field as a Lab: A Basic Guide to Conducting Economics Experiments for Policymaking offers economists, researchers, and policymakers 19 basic principles for conducting experiments in developing-country contexts. In this Food Security in Practice technical guide, Angelino Viceisza focuses on the class of economics experiments known as lablike field experiments and examines their basic rationale, the details involved in conducting them, and some of the applications of them in the literature. In addition, Viceisza discusses the role of game theory in conducting field experiments and considers some of the typical issues that can arise when drawing inferences and deriving policy implications from experimental work.

Lectures on Probability and Statistics for Graduate-Level Economics Antonio Jimenez-Martinez,2024-10-17 Sound knowledge of rigorous probability and statistics methods is essential to pursue graduate studies in economics. These sorts of

tools are largely required to conduct research in modern fields of economics such as economic theory, empirical economics, experimental economics, or data science for economics. These notes provide an intuitive roadmap to navigate graduate-level courses in mathematical probability and statistics for economists. Each chapter presents questions prevalent on each topic and lays out the state-of-the-art theoretical frameworks used to address such questions. The book offers a diverse array of solved examples to help gain intuitions on abstract concepts, as well as unsolved exercises to stimulate the readers' training in such concepts. The book presents the theoretical side of probability and statistics in a rather concise way and stresses the importance of motivating examples and observations.

Experimental Economics Nicholas Bardsley, Robin Cubitt, Graham Loomes, Peter Moffatt, Chris Starmer, Robert Sugden, 2020-05-26 Since the 1980s, there has been explosive growth in the use of experimental methods in economics, leading to exciting developments in economic theory and policy. Despite this, the status of experimental economics remains controversial. In *Experimental Economics*, the authors draw on their experience and expertise in experimental economics, economic theory, the methodology of economics, philosophy of science, and the econometrics of experimental data to offer a balanced and integrated look at the nature and reliability of claims based on experimental research. The authors explore the history of experiments in economics, provide examples of different types of experiments, and show that the growing use of experimental methods is transforming economics into a genuinely empirical science. They explain that progress is being held back by an uncritical acceptance of folk wisdom regarding how experiments should be conducted, a failure to acknowledge that different objectives call for different approaches to experimental design, and a misplaced assumption that principles of good practice in theoretical modeling can be transferred directly to experimental design. *Experimental Economics* debates how such limitations might be overcome, and will interest practicing experimental economists, nonexperimental economists wanting to interpret experimental research, and philosophers of science concerned with the status of knowledge claims in economics.

Surveys in Experimental Economics Friedel Bolle, Marco Lehmann-Waffenschmidt, 2012-12-06 *Experimental Economics* has experienced a steadily growing interest by economists during the last decade. This may not surprise since laboratory and field experiments obviously provide a further valuable source of empirical evidence of economic behavior besides statistics, econometrics, polls, interviews and simulations. In an overview of the recent developments in *Experimental Economics*, the present book concentrates on three central themes standing in the actual research focus: bargaining, cooperation and election markets. For each one of these topics the volume presents several state-of-the-art survey articles by experts in the field, accompanied by detailed comments. While the experimental approach sheds new light on the microeconomic standard topics of bargaining and cooperation, the election market approach as a new field may provide better forecasts for political elections - and for soccer World Championships.

Handbook of Research Methods and Applications in Experimental Economics Arthur Schram, Aljaž Ule, 2019 This volume offers a comprehensive review of experimental methods in economics. Its 21 chapters cover theoretical and practical issues such as incentives, theory and policy development, data analysis, recruitment, software and laboratory organization. The Handbook includes separate parts on procedures, field experiments and neuroeconomics, and provides the first methodological overview of replication studies and a novel set-valued equilibrium concept. As a whole, the combination of basic methods and current developments will aid both beginners and advanced experimental economists.

Handbook on Experimental Economics and the Environment John A. List, Michael K. Price, 2013-01-01 'Until not much more than 20 years ago, economists frequently lamented the fact that they were limited in their empirical analyses to statistical assessments of market behavior, because controlled economic experiments were (thought to be) infeasible, unethical, or both. Much has changed in the intervening years! In this new volume, John List, Michael Price, and their co-authors provide a diverse set of applications of experimental approaches to the environmental economics realm. This is among the most promising of new areas of research in the economics of the environment, and this book provides a superb point of entry for experts and novices alike.' - Robert Stavins, Harvard University, US Laboratory and field experiments have grown significantly in prominence over the past decade. The experimental method provides randomization in key variables therefore permitting a deeper understanding of important economic phenomena. This path-breaking volume provides a valuable collection of experimental work within the area of environmental and resource economics and showcases how laboratory and field experiments can be used for both positive and normative purposes. The Handbook provides a timely reminder to social scientists, policymakers, international bodies, and practitioners that appropriate decision-making relies on immediate and sharp feedback, both of which are key features of proper experimentation. This book includes a collection of research that makes use of the experimental method to explore key issues within environmental and resource economics that will prove invaluable for both students and academics working in these areas.

Economics Lab Alessandra Cassar, Dan Friedman, 2004-01-22 Laboratory experiments with human subjects now provide crucial data in most fields of economics and there has been a tremendous upsurge in interest in this relatively new field of economics. This textbook introduces the student to the world of experimental economics. Contributors including Reinhard Selten and Axel Leijonhufvud that s

The Cult of Statistical Significance Deirdre Nansen McCloskey, Steve Ziliak, 2010-02-11 "McCloskey and Ziliak have been pushing this very elementary, very correct, very important argument through several articles over several years and for reasons I cannot fathom it is still resisted. If it takes a book to get it across, I hope this book will do it. It ought to." —Thomas Schelling, Distinguished University Professor, School of Public Policy, University of Maryland, and 2005 Nobel Prize Laureate in Economics "With humor, insight, piercing logic and a nod to history, Ziliak and McCloskey show how economists—and

other scientists—suffer from a mass delusion about statistical analysis. The quest for statistical significance that pervades science today is a deeply flawed substitute for thoughtful analysis. . . . Yet few participants in the scientific bureaucracy have been willing to admit what Ziliak and McCloskey make clear: the emperor has no clothes.” —Kenneth Rothman, Professor of Epidemiology, Boston University School of Health

The Cult of Statistical Significance shows, field by field, how “statistical significance,” a technique that dominates many sciences, has been a huge mistake. The authors find that researchers in a broad spectrum of fields, from agronomy to zoology, employ “testing” that doesn’t test and “estimating” that doesn’t estimate. The facts will startle the outside reader: how could a group of brilliant scientists wander so far from scientific magnitudes? This study will encourage scientists who want to know how to get the statistical sciences back on track and fulfill their quantitative promise. The book shows for the first time how wide the disaster is, and how bad for science, and it traces the problem to its historical, sociological, and philosophical roots. Stephen T. Ziliak is the author or editor of many articles and two books. He currently lives in Chicago, where he is Professor of Economics at Roosevelt University. Deirdre N. McCloskey, Distinguished Professor of Economics, History, English, and Communication at the University of Illinois at Chicago, is the author of twenty books and three hundred scholarly articles. She has held Guggenheim and National Humanities Fellowships. She is best known for *How to Be Human* Though an Economist* (University of Michigan Press, 2000) and her most recent book, *The Bourgeois Virtues: Ethics for an Age of Commerce* (2006).

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