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New Zealand Economic Papers ›
Volume 44, 2010 - Issue 1

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Two New Zealand pioneer econometricians

Peter C.B. Phillips ✉

66 Cite this article   ↗ https://doi.org/10.1080/00779951003614057

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Abstract

Two distinguished New Zealanders pioneered some of the foundations of modern econometrics. Alec Aitken, one of the most famous and well-documented mental arithmeticians of all time, contributed the matrix formulation and projection geometry of linear   for Hodrick Prescott   ics), and statistica   m construc   L) the largest e   exact distrib   nd spent near   etric modelin   s, discuss some of   y that connects

Keywor   ojection GLS
Bergstrom continuous time exact distribution LIML UK economy pioneers of econometrics

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Acknowledgements

Notes

1. The matrix treatment of correlation and scatter analysis was originally promoted by Frisch (1929).

2. The Guiness book of records and internet list some astonishing recently recorded feats of memory and mental arithmetic of the same genre as those demonstrated by Aitken. Daniel Tammet (an autistic savant) is said to have recited π to 22,514 digits in 5 hours 9 minutes; Shakuntala Devi, known as the human computer in India, multiplied two 13 random digit numbers (picked by the computer science department at Imperial College) in 28 seconds in 1980 (a feat mentioned in the Guiness book of records, 1995, p. 26). One of the famous Chinese Kaohsiung siblings, Wang Chia-lu, multiplied two 13 digit numbers in 26.51 seconds in 2000. Alexis Lemaire (who, at the time of writing, is a PhD student in artificial intelligence) found the 13th root of a random 200 digit number in 70 sec

3. This ____ s on Cambrid ____ ad of the article it ____ 1923.

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Notes

Peter C.B. Phillips

This is a solicited article based on the keynote speech delivered by the author at the New Zealand Association of Economists Conference held at Wellington, New Zealand in June 2009.

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