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Contemporary Bayesian Econometrics and Statistics John Wiley & Sons **Tools to improve decision making in an imperfect world This publication provides readers with a thorough understanding ofBayesian analysis that is grounded in the theory of inference andoptimal decision making. Contemporary Bayesian Econometrics andStatistics provides readers with state-of-the-art simulationmethods and models that are used to solve complex real-worldproblems. Armed with a strong foundation in both theory andpractical problem-solving tools, readers discover how to optimizedecision making when faced with problems that involve limited orimperfect data. The book begins by examining the theoretical and mathematicalfoundations of Bayesian statistics to help readers understand howand why it is used in problem solving. The author then describeshow modern simulation methods make Bayesian approaches practicalusing widely available mathematical applications software. Inaddition, the author details how models can be applied to specificproblems, including: * Linear models and policy choices * Modeling with latent variables and missing data * Time series models and prediction * Comparison and evaluation of models The publication has been developed and fine- tuned through a decadeof classroom experience, and readers will find the author'sapproach very engaging and accessible. There are nearly 200examples and exercises to help readers see how effective use ofBayesian statistics enables them to make optimal decisions. MATLAB?and R computer programs are integrated throughout the book. Anaccompanying Web site provides readers with computer code for manyexamples and datasets. This publication is tailored for research professionals who useeconometrics and similar statistical methods in their work. Withits emphasis on practical problem solving and extensive use ofexamples and exercises, this is also an excellent textbook forgraduate-level students in a broad range of fields, includingeconomics, statistics, the social sciences, business, and publicpolicy. Bayesian Econometrics** Wiley-Interscience **Researchers in many fields are increasingly finding the Bayesian approach to statistics to be an attractive one. This book introduces the reader to the use of Bayesian methods in the field of econometrics at the advanced undergraduate or graduate level. The book is self-contained and does not require that readers have previous training in econometrics. The focus is on models used by applied economists and the computational techniques necessary to implement Bayesian methods when doing empirical work. Topics covered in the book include the regression model (and variants applicable for use with panel data), time series models, models for qualitative or censored data, nonparametric methods and Bayesian model averaging. The book includes numerous empirical examples and the website associated with it contains data sets and computer programs to help the student develop the computational skills of modern Bayesian econometrics. Introduction to Bayesian Econometrics** Cambridge University Press **This textbook explains the basic ideas of subjective probability and shows how subjective probabilities must obey the usual rules of probability to ensure coherency. It defines the likelihood function, prior distributions and posterior distributions. It explains how posterior distributions are the basis for inference and explores their basic properties. Various methods of specifying prior distributions are considered, with special emphasis on subject-matter considerations and exchange ability. The regression model is examined to show how analytical methods may fail in the derivation of marginal posterior distributions. The remainder of the book is concerned with applications of the theory to important models that are used in economics, political science, biostatistics and other applied fields. New to the second edition is a chapter on semiparametric regression and new sections on the ordinal probit, item response, factor analysis, ARCH-GARCH and stochastic volatility models. The new edition also emphasizes the R programming language. The Oxford Handbook of Bayesian Econometrics** Oxford University Press **A broad coverage of the application of Bayesian econometrics in the major fields of economics and related disciplines, including macroeconomics, microeconomics, finance, and marketing. Bayesian Econometric Methods** Cambridge University Press **Illustrates Bayesian theory and application through a series of exercises in question and answer format. An Introduction to Bayesian Inference in Econometrics** New York : J. Wiley **Remarks on inference in economics; Principles of bayesian analysis with selected applications; The univariate normal linear regression model; Special problems in regression analysis; On error in the variables; Analysis of single equation nonlinear models; Time series models: some selected examples; Multivariate regression models; Simultaneous equation econometric models; On comparing and testing hypotheses; Analysis of some control problems. Introduction to Modern Bayesian Econometrics** Wiley-Blackwell **Almost two hundred and forty years ago, an English clergyman named Thomas Bayes developed a method to calculate the chances of uncertain events. While his method has extensive applications to the work of applied economists, it is only recent advances in computing that have made it possible to exploit the**

full power of the Bayesian way of doing applied economics.In this new and expanding area, Tony Lancasters text provides a comprehensive introduction to the Bayesian way of doing applied economics. Using clear explanations and practical illustrations and problems, the text presents innovative, computer-intensive ways for applied economists to use the Bayesian method.The Introduction emphasizes computation and the study of probability distributions by computer sampling, showing how these techniques can provide exact inferences about a wide range of econometric problems. Covering all the standard econometric models, including linear and non-linear regression using cross-sectional, time series, and panel data, it also details causal inference and inference about structural econometric models. In addition, each chapter includes numerical and graphical examples and demonstrates their solutions using the S programming language and Bugs software. Bayesian Data Analysis, Third Edition CRC Press **Now in its third edition, this classic book is widely considered the leading text on Bayesian methods, lauded for its accessible, practical approach to analyzing data and solving research problems. Bayesian Data Analysis, Third Edition continues to take an applied approach to analysis using up-to-date Bayesian methods. The authors—all leaders in the statistics community—introduce basic concepts from a data-analytic perspective before presenting advanced methods. Throughout the text, numerous worked examples drawn from real applications and research emphasize the use of Bayesian inference in practice. New to the Third Edition Four new chapters on nonparametric modeling Coverage of weakly informative priors and boundary-avoiding priors Updated discussion of cross-validation and predictive information criteria Improved convergence monitoring and effective sample size calculations for iterative simulation Presentations of Hamiltonian Monte Carlo, variational Bayes, and expectation propagation New and revised software code The book can be used in three different ways. For undergraduate students, it introduces Bayesian inference starting from first principles. For graduate students, the text presents effective current approaches to Bayesian modeling and computation in statistics and related fields. For researchers, it provides an assortment of Bayesian methods in applied statistics. Additional materials, including data sets used in the examples, solutions to selected exercises, and software instructions, are available on the book's web page. Bayesian Analysis in Econometrics and Statistics Essays in Honor of Harold Jeffreys** North-Holland **Bayesian Analysis in Statistics and Econometrics** Springer **This volume comprises papers based on some invited and contributed presentations at the Indo-U.S. Workshop on Bayesian Analysis in Statistics and Econometrics, held at the Indian Statistical Institute, Bangalore, India. The volume is dedicated to Professor Morris H. DeGroot, who along with Professor Arnold Zellner, played a key role in the selection of the invited speakers at the workshop. Topics covered include Bayesian computing, contextual classification of remotely sensed data, discrete data and non-parametric Bayes analysis, elicitation of prior information, hierarchical and empirical Bayes interference, reliability and dose response modeling, robustness, and time series modeling and forecasting. All papers are written by experts in their respective fields. All statisticians and econometricians interested in making inference with Bayesian paradigm will like this volume. Bayesian Multivariate Time Series Methods for Empirical Macroeconomics** Now Publishers Inc **Bayesian Multivariate Time Series Methods for Empirical Macroeconomics provides a survey of the Bayesian methods used in modern empirical macroeconomics. Bayesian Analysis in Econometrics and Statistics The Zellner View and Papers** Edward Elgar Pub **This is a collection of the author's contributions to the philosophy, theory and application of Bayesian analysis as it relates to statistics, econometrics, and economics. It shows how Bayesians have helped researchers and analysts to become more effective in learning from data and making decisions. Bayesian and non-Bayesian approaches are compared in several papers. Bayesian Theory** John Wiley & Sons **This highly acclaimed text, now available in paperback, provides a thorough account of key concepts and theoretical results, with particular emphasis on viewing statistical inference as a special case of decision theory. Information-theoretic concepts play a central role in the development of the theory, which provides, in particular, a detailed discussion of the problem of specification of so-called prior ignorance . The work is written from the authors s committed Bayesian perspective, but an overview of non-Bayesian theories is also provided, and each chapter contains a wide-ranging critical re-examination of controversial issues. The level of mathematics used is such that most material is accessible to readers with knowledge of advanced calculus. In particular, no knowledge of abstract measure theory is assumed, and the emphasis throughout is on statistical concepts rather than rigorous mathematics. The book will be an ideal source for all students and researchers in statistics, mathematics, decision analysis, economic and business studies, and all branches of science and engineering, who wish to further their understanding of Bayesian statistics Introduction to Modern Bayesian Econometrics** Wiley-Blackwell **In this new and expanding area, Tony Lancaster's text is the first comprehensive introduction to the Bayesian way of doing applied economics. Uses clear explanations and practical illustrations and problems to present innovative, computer-intensive ways for applied economists to use the Bayesian method; Emphasizes computation and the study of probability distributions by computer sampling; Covers all the standard econometric models, including linear and non-linear regression using cross-sectional, time series, and panel data; Details causal inference and inference about structural econometric models; Includes numerical and graphical examples in each chapter, demonstrating their solutions using the S programming language and Bugs software Supported by online supplements, including Data Sets and Solutions to Problems, at www.blackwellpublishing.com/lancaster Bayesian Inference in Dynamic Econometric Models** OUP Oxford **This book contains an up-to-date coverage of the last twenty years advances in Bayesian inference in econometrics, with an emphasis on dynamic models. It shows how to treat Bayesian inference in non linear models, by integrating the useful developments of numerical integration techniques based on simulations (such as Markov Chain Monte Carlo methods), and the long available analytical results of Bayesian inference for linear regression models. It thus covers a broad range of rather recent models for economic time series, such as non linear models, autoregressive conditional heteroskedastic regressions, and cointegrated vector autoregressive models. It contains also an extensive chapter on unit root inference**

from the Bayesian viewpoint. Several examples illustrate the methods. A Guide to Econometrics John Wiley & Sons **This is the perfect (and essential) supplement for all econometrics classes--from a rigorous first undergraduate course, to a first master's, to a PhD course. Explains what is going on in textbooks full of proofs and formulas Offers intuition, skepticism, insights, humor, and practical advice (dos and don'ts) Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM, nonparametrics, and an introduction to wavelets Bayesian Analysis of Linear Models** CRC Press **With Bayesian statistics rapidly becoming accepted as a way to solve applied statisticalproblems, the need for a comprehensive, up-to-date source on the latest advances in thisfield has arisen.Presenting the basic theory of a large variety of linear models from a Bayesian viewpoint,Bayesian Analysis of Linear Models fills this need. Plus, this definitive volume containssomething traditional-a review of Bayesian techniques and methods of estimation, hypothesis,testing, and forecasting as applied to the standard populations ... somethinginnovative-a new approach to mixed models and models not generally studied by statisticianssuch as linear dynamic systems and changing parameter models ... and somethingpractical-clear graphs, eary-to-understand examples, end-of-chapter problems, numerousreferences, and a distribution appendix.Comprehensible, unique, and in-depth, Bayesian Analysis of Linear Models is the definitivemonograph for statisticians, econometricians, and engineers. In addition, this text isideal for students in graduate-level courses such as linear models, econometrics, andBayesian inference. Intermediate Statistics and Econometrics A Comparative Approach** MIT Press **The standard introductory texts to mathematical statistics leave the Bayesian approach to be taught later in advanced topics courses—giving students the impression that Bayesian statistics provide but a few techniques appropriate in only special circumstances. Nothing could be further from the truth, argues Dale Poirier, who has developed a course for teaching comparatively both the classical and the Bayesian approaches to econometrics. Poirier's text provides a thoroughly modern, self-contained, comprehensive, and accessible treatment of the probability and statistical foundations of econometrics with special emphasis on the linear regression model. Written primarily for advanced undergraduate and graduate students who are pursuing research careers in economics, Intermediate Statistics and Econometrics offers a broad perspective, bringing together a great deal of diverse material. Its comparative approach, emphasis on regression and prediction, and numerous exercises and references provide a solid foundation for subsequent courses in econometrics and will prove a valuable resource to many nonspecialists who want to update their quantitative skills. The introduction closes with an example of a real-world data set—the Challenger space shuttle disaster—that motivates much of the text's theoretical discussion. The ten chapters that follow cover basic concepts, special distributions, distributions of functions of random variables, sampling theory, estimation, hypothesis testing, prediction, and the linear regression model. Appendixes contain a review of matrix algebra, computation, and statistical tables. Handbook of Mixture Analysis** CRC Press **Mixture models have been around for over 150 years, and they are found in many branches of statistical modelling, as a versatile and multifaceted tool. They can be applied to a wide range of data: univariate or multivariate, continuous or categorical, cross-sectional, time series, networks, and much more. Mixture analysis is a very active research topic in statistics and machine learning, with new developments in methodology and applications taking place all the time. The Handbook of Mixture Analysis is a very timely publication, presenting a broad overview of the methods and applications of this important field of research. It covers a wide array of topics, including the EM algorithm, Bayesian mixture models, model-based clustering, high-dimensional data, hidden Markov models, and applications in finance, genomics, and astronomy. Features: Provides a comprehensive overview of the methods and applications of mixture modelling and analysis Divided into three parts: Foundations and Methods; Mixture Modelling and Extensions; and Selected Applications Contains many worked examples using real data, together with computational implementation, to illustrate the methods described Includes contributions from the leading researchers in the field The Handbook of Mixture Analysis is targeted at graduate students and young researchers new to the field. It will also be an important reference for anyone working in this field, whether they are developing new methodology, or applying the models to real scientific problems. Introduction to Bayesian Statistics** Springer Science & Business Media **This book presents Bayes' theorem, the estimation of unknown parameters, the determination of confidence regions and the derivation of tests of hypotheses for the unknown parameters. It does so in a simple manner that is easy to comprehend. The book compares traditional and Bayesian methods with the rules of probability presented in a logical way allowing an intuitive understanding of random variables and their probability distributions to be formed. Studies in Bayesian Econometrics and Statistics In Honor of Leonard J. Savage** North-Holland **Bayesian Theory and Applications** Oxford University Press **This volume guides the reader along a statistical journey that begins with the basic structure of Bayesian theory, and then provides details on most of the past and present advances in this field. Bayesian Estimation of DSGE Models** Princeton University Press **Dynamic stochastic general equilibrium (DSGE) models have become one of the workhorses of modern macroeconomics and are extensively used for academic research as well as forecasting and policy analysis at central banks. This book introduces readers to state-of-the-art computational techniques used in the Bayesian analysis of DSGE models. The book covers Markov chain Monte Carlo techniques for linearized DSGE models, novel sequential Monte Carlo methods that can be used for parameter inference, and the estimation of nonlinear DSGE models based on particle filter approximations of the likelihood function. The theoretical foundations of the algorithms are discussed in depth, and detailed empirical applications and numerical illustrations are provided. The book also gives invaluable advice on how to tailor these algorithms to specific applications and assess the accuracy and reliability of the computations. Bayesian Estimation of DSGE Models is essential reading for graduate students, academic researchers, and practitioners at policy institutions. Probability and Bayesian Statistics** Springer Science & Business Media **This book contains selected and refereed contributions to the "Inter national Symposium on Probability and Bayesian Statistics"**

which was orga nized to celebrate the 80th birthday of Professor Bruno de Finetti at his birthplace Innsbruck in Austria. Since Professor de Finetti died in 1985 the symposium was dedicated to the memory of Bruno de Finetti and took place at Igls near Innsbruck from 23 to 26 September 1986. Some of the pa pers are published especially by the relationship to Bruno de Finetti's scientific work. The evolution of stochastics shows growing importance of probability as coherent assessment of numerical values as degrees of believe in certain events. This is the basis for Bayesian inference in the sense of modern statistics. The contributions in this volume cover a broad spectrum ranging from foundations of probability across psychological aspects of formulating sub jective probability statements, abstract measure theoretical considerations, contributions to theoretical statistics and stochastic processes, to real applications in economics, reliability and hydrology. Also the question is raised if it is necessary to develop new techniques to model and analyze fuzzy observations in samples. The articles are arranged in alphabetical order according to the family name of the first author of each paper to avoid a hierarchical ordering of importance of the different topics. Readers interested in special topics can use the index at the end of the book as guide. Bayesian Econometrics MDPI **Since the advent of Markov chain Monte Carlo (MCMC) methods in the early 1990s, Bayesian methods have been proposed for a large and growing number of applications. One of the main advantages of Bayesian inference is the ability to deal with many different sources of uncertainty, including data, models, parameters and parameter restriction uncertainties, in a unified and coherent framework. This book contributes to this literature by collecting a set of carefully evaluated contributions that are grouped amongst two topics in financial economics. The first three papers refer to macro-finance issues for real economy, including the elasticity of factor substitution (ES) in the Cobb–Douglas production function, the effects of government public spending components, and quantitative easing, monetary policy and economics. The last three contributions focus on cryptocurrency and stock market predictability. All arguments are central ingredients in the current economic discussion and their importance has only been further emphasized by the COVID-19 crisis. Bayesian Statistics from Methods to Models and Applications Research from BAYSM 2014** Springer **The Second Bayesian Young Statisticians Meeting (BAYSM 2014) and the research presented here facilitate connections among researchers using Bayesian Statistics by providing a forum for the development and exchange of ideas. WU Vienna University of Business and Economics hosted BAYSM 2014 from September 18th to the 19th. The guidance of renowned plenary lecturers and senior discussants is a critical part of the meeting and this volume, which follows publication of contributions from BAYSM 2013. The meeting's scientific program reflected the variety of fields in which Bayesian methods are currently employed or could be introduced in the future. Three brilliant keynote lectures by Chris Holmes (University of Oxford), Christian Robert (Université Paris-Dauphine), and Mike West (Duke University), were complemented by 24 plenary talks covering the major topics Dynamic Models, Applications, Bayesian Nonparametrics, Biostatistics, Bayesian Methods in Economics, and Models and Methods, as well as a lively poster session with 30 contributions. Selected contributions have been drawn from the conference for this book. All contributions in this volume are peer-reviewed and share original research in Bayesian computation, application, and theory. Regression and Other Stories** Cambridge University Press **A practical approach to using regression and computation to solve real-world problems of estimation, prediction, and causal inference. Bayesian Econometrics** Emerald Group Publishing **Illustrates the scope and diversity of modern applications, reviews advances, and highlights many desirable aspects of inference and computations. This work presents an historical overview that describes key contributions to development and makes predictions for future directions. A First Course in Bayesian Statistical Methods** Springer Science & Business Media **A self-contained introduction to probability, exchangeability and Bayes' rule provides a theoretical understanding of the applied material. Numerous examples with R-code that can be run "as-is" allow the reader to perform the data analyses themselves. The development of Monte Carlo and Markov chain Monte Carlo methods in the context of data analysis examples provides motivation for these computational methods. Nonlinear Financial Econometrics: Forecasting Models, Computational and Bayesian Models** Palgrave Macmillan **This book investigates several competing forecasting models for interest rates, financial returns, and realized volatility, addresses the usefulness of nonlinear models for hedging purposes, and proposes new computational techniques to estimate financial processes. Bayesian Spectrum Analysis and Parameter Estimation** Springer Science & Business Media **This work is essentially an extensive revision of my Ph.D. dissertation, [1J. It 1S primarily a research document on the application of probability theory to the parameter estimation problem. The people who will be interested in this material are physicists, economists, and engineers who have to deal with data on a daily basis; consequently, we have included a great deal of introductory and tutorial material. Any person with the equivalent of the mathematics background required for the graduate level study of physics should be able to follow the material contained in this book, though not without elfort. From the time the dissertation was written until now (approximately one year) our understanding of the parameter estimation problem has changed extensively. We have tried to incorporate what we have learned into this book. I am indebted to a number of people who have aided me in preparing this docu ment: Dr. C. Ray Smith, Steve Finney, Juana Sunchez, Matthew Self, and Dr. Pat Gibbons who acted as readers and editors. In addition, I must extend my deepest thanks to Dr. Joseph Ackerman for his support during the time this manuscript was being prepared. Bayesian Methods Applied to Time Series Data** Jai Press **This 11th volume in the series discusses a variety of topics in the field of advances in econometrics. Bayesian Statistics for Experimental Scientists A General Introduction Using Distribution-Free Methods** MIT Press **An introduction to the Bayesian approach to statistical inference that demonstrates its superiority to orthodox frequentist statistical analysis. This book offers an introduction to the Bayesian approach to statistical inference, with a focus on nonparametric and distribution-free methods. It covers not only well-developed methods for doing Bayesian statistics but also novel tools that enable Bayesian statistical analyses for cases that previously did not have a full Bayesian solution. The book's premise is that there are**

fundamental problems with orthodox frequentist statistical analyses that distort the scientific process. Side-by-side comparisons of Bayesian and frequentist methods illustrate the mismatch between the needs of experimental scientists in making inferences from data and the properties of the standard tools of classical statistics. The book first covers elementary probability theory, the binomial model, the multinomial model, and methods for comparing different experimental conditions or groups. It then turns its focus to distribution-free statistics that are based on having ranked data, examining data from experimental studies and rank-based correlative methods. Each chapter includes exercises that help readers achieve a more complete understanding of the material. The book devotes considerable attention not only to the linkage of statistics to practices in experimental science but also to the theoretical foundations of statistics. Frequentist statistical practices often violate their own theoretical premises. The beauty of Bayesian statistics, readers will learn, is that it is an internally coherent system of scientific inference that can be proved from probability theory. Studies in Bayesian Econometrics and Statistics In Honor of Leonard J. Savage Model Averaging Springer **This book provides a concise and accessible overview of model averaging, with a focus on applications. Model averaging is a common means of allowing for model uncertainty when analysing data, and has been used in a wide range of application areas, such as ecology, econometrics, meteorology and pharmacology. The book presents an overview of the methods developed in this area, illustrating many of them with examples from the life sciences involving real-world data. It also includes an extensive list of references and suggestions for further research. Further, it clearly demonstrates the links between the methods developed in statistics, econometrics and machine learning, as well as the connection between the Bayesian and frequentist approaches to model averaging. The book appeals to statisticians and scientists interested in what methods are available, how they differ and what is known about their properties. It is assumed that readers are familiar with the basic concepts of statistical theory and modelling, including probability, likelihood and generalized linear models. Bayesian Data Analysis, Second Edition** CRC Press **Incorporating new and updated information, this second edition of THE bestselling text in Bayesian data analysis continues to emphasize practice over theory, describing how to conceptualize, perform, and critique statistical analyses from a Bayesian perspective. Its world-class authors provide guidance on all aspects of Bayesian data analysis and include examples of real statistical analyses, based on their own research, that demonstrate how to solve complicated problems. Changes in the new edition include: Stronger focus on MCMC Revision of the computational advice in Part III New chapters on nonlinear models and decision analysis Several additional applied examples from the authors' recent research Additional chapters on current models for Bayesian data analysis such as nonlinear models, generalized linear mixed models, and more Reorganization of chapters 6 and 7 on model checking and data collection Bayesian computation is currently at a stage where there are many reasonable ways to compute any given posterior distribution. However, the best approach is not always clear ahead of time. Reflecting this, the new edition offers a more pluralistic presentation, giving advice on performing computations from many perspectives while making clear the importance of being aware that there are different ways to implement any given iterative simulation computation. The new approach, additional examples, and updated information make Bayesian Data Analysis an excellent introductory text and a reference that working scientists will use throughout their professional life. Complete and Incomplete Econometric Models** Princeton University Press **Econometric models are widely used in the creation and evaluation of economic policy in the public and private sectors. But these models are useful only if they adequately account for the phenomena in question, and they can be quite misleading if they do not. In response, econometricians have developed tests and other checks for model adequacy. All of these methods, however, take as given the specification of the model to be tested. In this book, John Geweke addresses the critical earlier stage of model development, the point at which potential models are inherently incomplete. Summarizing and extending recent advances in Bayesian econometrics, Geweke shows how simple modern simulation methods can complement the creative process of model formulation. These methods, which are accessible to economics PhD students as well as to practicing applied econometricians, streamline the processes of model development and specification checking. Complete with illustrations from a wide variety of applications, this is an important contribution to econometrics that will interest economists and PhD students alike. Bayesian and Likelihood Methods in Statistics and Econometrics Essays in Honor of George A. Barnard** North Holland **On Bayesian econometrics Simulation-based Inference in Econometrics Methods and Applications** Cambridge University Press **An overview of the techniques and practices involved in simulation-based inference. Readings in Econometric Theory and Practice A Volume in Honor of George Judge** Elsevier **This volume honors George Judge and his many, varied and outstanding contributions to econometrics, statistics, mathematical programming and spatial equilibrium modeling. The papers are grouped into four parts, each part representing an area in which Professor Judge has made a significant contribution. The authors have all benefited in some way, directly or indirectly, through an association with George Judge and his work. The three papers in Part I are concerned with various aspects of pre-test and Stein-rule estimation. Part II contains applications of Bayesian methodology, new developments in Bayesian methodology, and an overview of Bayesian econometrics. The papers in Part III comprise new developments in time-series analysis, improved estimation and Markov chain analysis. The final part on spatial equilibrium modeling contains papers that had their origins from Professor Judge's pioneering work in the 60's.**