Most Important Articles

Stochastic Processes

1. Stigum B.P., 1963: Dynamic Stochastic Processes, *Annals of Mathematical Statistics*, 34
2. Stigum, B.P., 1966: A Theorem on the Galton Watson Process, *Annals of Mathematical Statistics*, 37
3. Kesten, H, and B.P. Stigum, 1967a: A Limit Theorems for Multidimensional Galton Watson Processes, *Annals of Mathematical Statistics*, 37
4. Kesten, H. and B.P. Stigum, 1967b: Limit Theorems for Decomposable Multidimensional Galton Watson Processes, *Journal of Mathematical Analyses and Applications*, 17

Mathematical Statistics

1. Stigum, B.P., 1967: A Decision Theoretic Approach to Time Series Analysis, *Annals of the Institute of Statistical Mathematics*, 19
2. Stigum, B.P. 1974: Asymptotic Properties of Autoregressive Integrated Moving Average Processes, *Stochastic Processes and their Applications*, 3
3. Stigum B.P., 1974c: Asymptotic Properties of Dynamic Stochastic Parameter Estimates III, *Journal of Multivariate Analysis*, 4
4. Stigum, B.P., 1976a: Asymptotic Properties of Dynamic Stochastic Parameter Estimates I, *Annals of the Institute of Mathematical Statistics*. 28
5. Stigum, B.P, 1976b: Least Squares and Stochastic Difference Equations, *Journal of Econometrics*, 4

Microeconomics

1. Stigum, B.P. 1969a: Entrepreneurial Choice over Time under Conditions of Uncertainty, *International Economic Review*, 10
2. Stigum, B.P. 1969b, Competitive Equilibria under Uncertainty. *Quarterly Journal of Economics, 83*
3. Stigum, B.P. 1972a, Resource Allocation under Uncertainty. *International Economic Review, 13*
4. Stigum, B.P., 1972b: Finite State Space and Expected Utility Maximization, *Econometrica*, 40
5. Stigum, B.P. 1973: Revealed Preference – A Proof of Houthakker's Theorem, *Econometrica* 41
6. Stigum, B.P., 1974 Competitive Resource Allocation over Time under Uncertainty, in *Essays on Economic Behavior under Uncertainty*, eds. M. Balch, D. McFadden, and S. Wu, New York: North Holland

Macroeconomics

1. Stigum, B.P., 1967a: On Certain Problems of Aggregation, *International Economic Review*, 8
2. Stigum, B.P.,1967b: On a Property of Concave Functions. *Review of Economic Studies*

3. Stigum, B.P., 1972b: Balanced Growth under Uncertainty, *Journal of Economic Theory*, 5
4. H. Kesten and B.P. Stigum, 1974b: Balanced growth under Uncertainty in Decomposable Economies, in *Essays on Economic Behavior under Uncertainty* eds. M. Balch, D. McFadden, and S. Wu, New York: North Holland

Methodology

1. Stigum, B.P., 1995: Theory-Data Confrontations in Economics, *Dialogue*, XXXIV
2. Stigum, B.P., 1988 Scientific Explanation in Econometrics. In *Econometrics and Economic Theory in the 20th Century*, ed. S. Strøm, Cambridge University Press
3. Stigum, B.P. 2016: The Status of Bridge Principles in Applied Econometrics. *Econometrics*, an MDPI Online Journal
4. Stigum, B.P., 2020: Theory in Applied Econometrics in the Tradition of Ragnar Frisch, unpublished paper, Department of Economics, University of Oslo
5. Stigum, B.P., 2020: Consumer Choice under Certainty and Uncertainty in Applied Econometrics: The Marshallian Demand Function, the Cost Function, and the Hichsian Demand Function, unpublished paper, Department of Economics, University of Oslo