References

Aït-sahali, Yacine, and Michael W. Brandt. 2001. "Variable Selection for Portfolio Choice." *The Journal of Finance* 56:1297–1351.

Ardia, David. 2008. *Financial Risk Management with Bayesian Estimation of GARCH Models: Theory and Applications.* Springer.

Arthur, W. Brian. 2023. "Economics in Nouns and Verbs." *Journal of Economic Behavior and Organization* 205:638–647.

Arthur, W. Brian. 1994. "Inductive Reasoning and Bounded Rationality." *The American Economic Review* 84:406–411.

Axtell, Robert L. 2017. "Hayek Enriched by Complexity Enriched by Hayek." Pp. 63–121 in *Revisiting Hayek's Political Economy*, vol. 21, *Advances in Austrian Economics*, edited by Peter J. Boettke and Daniel J. Sutter. Emerald Group Publishing Limited.

Barfield, Owen. 2012. *History, Guilt, and Habit.* Barfield Press.

Beaumont, Mark A. 2010. "Approximate Bayesian Computation: In Evolution and Ecology." *Annual Review of Ecology, Evolution, and Systematics* 41:379–406.

Berger, James O. 1985. "In Defense of the Likelihood Principle: Axiomatics and Coherency." Pp. 25–46 in *Bayesian Statistics 2: Proceedings of the Second Valencia International Meeting*, edited by J. M. Bernardo, M. H. DeGroot, D. V. Lindley, and A. F. M. Smith. Amsterdam: North-Holland.

Berger, James O. 1989. "Statistical Decision Theory." Pp. 217–224 in *The New Palgrave: Game Theory*, edited by John Eatwell, Murray Milgate, and Peter Newman. London: Macmillan.

Berger, James O., and Robert L. Wolpert. 1988. *The Likelihood Principle: A Review, Generalizations, and Statistical Implications.* Institute of Mathematical Statistics.

Bernardo, José M., and Adrian F. M. Smith. 1994. *Bayesian Theory.* John Wiley & Sons.

Bishop, Christopher M. 2006. *Pattern Recognition and Machine Learning.* Springer Science+Business Media.

Bishop, Christopher M., and Hugh Bishop. 2024. *Deep Learning: Foundations and Concepts.* Springer.

Block, Walter. 1999. "Austrian Theorizing: Recalling the Foundations." *The Quarterly Journal of Austrian Economics* 2:21–39.

Bodie, Zvi, Alex Kane, and Alan J Marcus. 2024. *Investments.* 13th ed. McGraw-hill.

Boettke, Peter J. 1998. "Economic calculation: The Austrian contribution to political economy." *Advances in Austrian economics* 5:131–158.

Boettke, Peter J. 1998. "Economic Calculation: The Austrian Contribution to Political Economy." *Advances in Austrian economics* 5:131–158.

Boettke, Peter J. 2002. "Information and Knowledge: Austrian Economics in Search of its Uniqueness." *The Review of Austrian Economics* 15:263–274.

Boettke, Peter J. 2007. "Liberty vs. Power in Economic Policy in the 20th and 21st Centuries." *Journal of Private Enterprise* 22:7–33.

Boettke, Peter J. 1997. "Where Did Economics Go Wrong? Modern Economics as a Flight from Reality." *Critical Review: A Journal of Politics and Society* 11:11–64.

Boettke, Peter J., Haeffele-Balch, Stefanie, and Storr, Virgil Henry. 2016. *Mainline Economics: Six Nobel Lectures in the Tradition of Adam Smith.* Arlington, VA: Mercatus Center at George Mason University.

Boettke, Peter J., and Kyle W. O'Donnell. 2013. "The Failed Appropriation of F. A. Hayek by Formalist Economics." *Critical Review: A Journal of Politics and Society* 25:305–341.

Boettke, Peter, Caceres, W. Zachary, and Martin, Adam. 2013. "Error Is Obvious, Coordination Is the Puzzle." Pp. 90–108 in *Hayek and Behavioral Economics.* Palgrave Macmillan.

Bollen, Nicolas P.B., and Robert E. Whaley. 1998. "Simulating Supply." *Risk* 11:143–147.

Borrill, Paul L and Tesfatsion, Leigh. 2011. "Agent-Based Modeling: The Right Mathematics For The Social Sciences?" in *The elgar companion to recent economic methodology.* Edward Elgar Publishing.

Bouchaud, Jean-Philippe, and Marc Potters. 1999. "Back to Basics: Historical Option Pricing Revisited." *Philosophical Transactions: Mathematical, Physical and Engineering Sciences* 357:2019–2028.

Bouchaud, Jean-Philippe, and Marc Potters. 2003. *Theory of Financial Risk and Derivative Pricing: From Statistical Physics to Risk Management.* Cambridge university press.

Brandimarte, Paolo. 2006. *Numerical Methods in Finance and Economics: A MATLAB-Based Introduction.* 2nd ed. Wiley-Interscience.

Bray, Margaret, and David M. Kreps. 1987. "Rational Learning And Rational Expectations." Pp. 597–623 in *Arrow And The Ascent Of Modern Economic Theory*, edited by George R. Feiwel. Springer.

Brigatti, Edgardo, Felipe Macías, Max O. Souza, and Jorge P. Zubelli. 2015. "A Hedged Monte Carlo Approach to Real Option Pricing." Pp. 275–299 in *Commodities, Energy and Environmental Finance*, vol. 74, *Fields Institute Communications*, edited by René Aïd, Huyên Pham, Giulia Trebeschi, and Bertrand Villeneuve. New York: Springer.

Brough, Tyler J., and Randy T. Simmons. 2023. "Economics as Moral Exchange: James Buchanan Meets Martin Buber." *Public Choice* 194:395–420.

Buchanan, James M. 1965. "An Economic Theory of Clubs." *Economica* 32:1–14.

Buchanan, James M. 1992. *Better Than Plowing: And Other Personal Essays.* University of Chicago Press.

Buchanan, James M. 1968. "Democracy and Duopoly: A Comparison of Analytical Models." *American Economic Review* 58:322–331.

Buchanan, James M. 2001. "Game Theory, Mathematics, and Economics." *Journal of Economic Methodology* 8:27–32.

Buchanan, James M. 1979. "Resource Allocation and Entrepreneurship." *Statsvetenskaplig Tidskrift* 83.

Buchanan, James M. 1982. "The Domain of Subjective Economics: Between Predictive Science and Moral Philosophy." in *Method, Process, and Austrian Economics: Essays in Honor of Ludwig Von Mises.* Lexington Books.

Buchanan, James M. 1979. *What Should Economists Do?* Liberty Fund.

Buchanan, James M. 1964. "What Should Economists Do?" *Southern Economic Journal* 30:213–222.

Buchanan, James M., and Alberto Di Pierro. 1980. "Cognition, Choice, and Entrepreneurship." *Southern Economic Journal* 46:693–701.

Buchanan, James M., and Viktor J. Vanberg. 1991. "The Market as a Creative Process." *Economics and Philosophy* 7:167–186.

Cachanosky, Nicolás, and Peter Lewin. 2016. "Financial Foundations of Austrian Business Cycle Theory." Pp. 15–44 in *Studies in austrian macroeconomics.* Emerald Group Publishing Limited.

Caldwell, Bruce. 2016. "F. A. Hayek and the Economic Calculus." *History of Political Economy* 48:149–175.

Caldwell, Bruce. 2004. *Hayek's Challenge: An Intellectual Biography of F. A. Hayek*. Chicago and London: The University of Chicago Press.

Caldwell, Bruce. 1988. "Hayek's Transformation." *History of Political Economy* 20:513–541.

Caplan, Bryan. 1999. "The Austrian Search for Realistic Foundations." *Southern Economic Journal* 65:823–838.

Chopin, Nicolas, and Omiros Papaspiliopoulos. 2020. *An Introduction To Sequential Monte Carlo*. New York: Springer.

Christian P. Robert, and George Casella. 2010. *Introducing Monte Carlo Methods With R*. New York: Springer.

Christian P. Robert, and George Casella. 2004. *Monte Carlo Statistical Methods*. Second Edition. Springer.

Clark, Andy. 1997. "Economic Reason: The Interplay of of Individual Learning and External Structure." Pp. 269–290 in *The Frontiers of the New Institutional Economics*, edited by Drobak, John N. and Nye, John V. Academic Press.

Clower, Robert. 1975. "Reflections on the Keynesian Perplex." *Zeitschrift für Nationalökonomie / Journal of Economics* 35:1–24.

Clower, Robert W. 1994. "Economics as an Inductive Science." *Southern Economic Journal* 60:805–814.

Cochrane, John H. 2005. *Asset Pricing: Revised Edition*. Princeton University Press.

Copeland, Thomas E., and Dan Galai. 1983. "Information Effects on the Bid-Ask Spread." *The Journal of Finance* 38:1457–1469.

Copeland, Thomas E., Weston, J. Fred, and Shastri, Kuldeep. 2005. *Financial Theory and Corporate Policy*. 4th ed. Pearson Addison Wesley Boston.

Cowen, Tyler. 2003. "Entrepreneurship, Austrian Economics, and the Quarrel Between Philosophy and Poetry." *The Review of Austrian Economics* 16:5–23.

Crovelli, Mark R. 2010. "A Challenge to Ludwig von Mises's Theory of Probability." *Libertarian Papers* 2:1.

Culp, Christopher L. 2004. *Risk Transfer: Derivatives In Theory And Practice*. John Wiley & Sons.

Culp, Christopher L., and Merton H. Miller. 1995. "Hedging In The Theory Of Corporate Finance." *Journal Of Applied Corporate Finance* 8:121–127.

Culp, Christopher L., and Merton H. Miller. 1995. "Metallgesellschaft And The Economics Of Synthetic Storage." *Journal Of Applied Corporate Finance* 7:62–76.

Cyert, Richard M., and Morris H. DeGroot. 1987. *Bayesian Analysis and Uncertainty in Economic Theory.* London: Chapman and Hall.

da Costa Werlang, Sérgio Ribeiro. 1989. "Common knowledge." Pp. 74–85 in *Game theory.* Springer.

Daniel F. Spulber. 1999. *Market Microstructure: Intermediaries and the Theory of the Firm.* Cambridge University Press.

de Felice, Massimo, and Gianluigi Pelloni. 1987. "De Finetti's Probabilistic Approach and the Theory of Expectations in Economics." Pp. 159–168 in *Probability and Bayesian Statistics*, edited by R. Viertl. New York: Plenum Press.

de Finetti, Bruno. 1989. "Probabilism: A Critical Essay on the Theory of Probability and on the Value of Science." *Erkenntnis* 31:169–223.

de Finetti, Bruno. 2017. *Theory of Probability: A Critical Introductory Treatment.* John Wiley & Sons.

De Finetti, Bruno. 1974. "Bayesianism: Its Unifying Role for Both the Foundations and Applications of Statistics." *International Statistical Review/Revue Internationale de Statistique* 117–130.

De Finetti, Bruno. 1937. "Foresight: Its Logical Laws, Its Subjective Sources." Pp. 134–174 in *Breakthroughs in Statistics: Foundations and Basic Theory.*

DeGroot, Morris H. 2005. *Optimal Statistical Decisions.* John Wiley & Sons.

Denzau, Arthur T., and North, Douglass C. 1994. "Shared Mental Models: Ideologies and Institutions." *Kyklos* 47:3–31.

Dixit, Avinash K., and Robert S. Pindyck. 1994. *Investment Under Uncertainty.* Princeton University Press.

Douc, Randal, and Éric Moulines. 2008. "Limit Theorems for Weighted Samples with Applications to Sequential Monte Carlo Methods." *The Annals of Statistics* 36:2344–2376.

Drew Creal. 2012. "A Survey Of Sequential Monte Carlo Methods For Economics And Finance." *Econometric Reviews* 31:245–296.

Dubey, Pradeep, Geanakopolos, John, and Shubik, Martin. 1987. "The Revelation of Information in Strategic Market Games: A Critique of Rational Expectations Equilibrium." *Journal of Mathematical Economics* 16:105–137.

Eggertsson, Thráinn. 1990. *Economic Behavior and Institutions.* Cambridge University Press.

Evans, George W., and Seppo Honkapohja. 2005. "An Interview with Thomas J. Sargent." *Macroeconomic Dynamics* 9:561–583.

Fabian, Richard. 2018. *Data-oriented design.* Self-published.

Farnsworth, Ward. 2021. *The Socratic Method: A Practitioner's Handbook.* Boston, Massachusetts: Godine.

Figlewski, Stephen. 2017. "Derivatives Valuation Based on Arbitrage: The Trade is Crucial." *The Journal of Futures Markets* 37:316–327.

Figlewski, Stephen. 1989. "Options Arbitrage in Imperfect Markets." *The Journal of Finance* 44:1289–1311.

Fishburn, Peter C. 1986. "The Axioms of Subjective Probability." *Statistical Science* 1:335–358.

Fisher, Franklin M. 1983. *Disequilibrium Foundations of Equilibrium Economics.* Cambridge University Press.

Fisher, Franklin M. 2011. "The Stability Of General Equilibrium — What Do We Know And Why Is It Important?" Pp. 34–45 in *General Equilibrium Analysis: A Century after Walras*, edited by Pascal Bridel. Taylor & Francis Group.

Foss, Nicolai J., and Peter G. Klein. 2012. *Organizing Entrepreneurial Judgment: A New Approach to the Firm.* Cambridge University Press.

Frazier, David T., Worapree Maneesoonthorn, Gael M. Martin, and Brendan P.M. McCabe. 2019. "Approximate Bayesian Forecasting." *International Journal of Forecasting* 35:521–539.

Friedman, Milton. 1953. *Essays in Positive Economics.* University of Chicago Press.

Gamerman, Dani, and Hedibert F. Lopes. 2006. *Markov Chain Monte Carlo: Stochastic Simulation for Bayesian Inference.* Chapman; Hall/CRC.

Garrison, Roger W. 1986. "From Lachmann to Lucas: On Institutions, Expectations, and Equilibrating Tendencies." Pp. 87–101 in *Subjectivism, Intelligibility and Economic Understanding: Essays in Honor of Ludwig M. Lachmann on His Eightieth Birthday*, edited by Kirzner, Israel M. New York University Press.

Gatti, Domenico Delli, Giorgio Fagiolo, Mauro Gallegati, Matteo Richiardi, and Alberto Russo. 2018. *Agent-Based Models in Economics: A Toolkit.* Cambridge University Press.

Geisser, Seymour. 1993. *Predictive Inference: An Introduction.* Chapman & Hall/CRC.

Gelman, Andrew, John B. Carlin, Hal S. Stern, David B. Dunson, Aki Vehtari, and Donald B. Rubin. 2020. *Bayesian Data Analysis.* 3rd ed. Chapman and Hall/CRC.

Gelman, Andrew, and Eric Loken. 2014. "The Statistical Crisis in Science." *American Scientist* 102:460–465.

Gentle, James E. 2009. *Computational Statistics.* Springer.

Georgescu-Roegen, Nicholas. 1971. *The Entropy Law and the Economic Process.* Harvard University Press.

Geweke, John. 2010. *Complete and Incomplete Econometric Models.* Princeton University Press.

Geweke, John. 2005. *Contemporary Bayesian Econometrics and Statistics.* John Wiley & Sons.

Geweke, John, and Gianni Amisano. 2010. "Comparing and Evaluating Bayesian Predictive Distributions of Asset Returns." *International Journal of Forecasting* 26:216–230.

Geweke, John, and Gianni Amisano. 2011. "Hierarchical Markov Normal Mixture Models With Applications To Financial Asset Returns." *Journal Of Applied Econometrics* 26:1–29.

Geweke, John, and Garland Durham. 2019. "Sequentially Adaptive Bayesian Learning Algorithms for Inference and Optimization." *Journal of Econometrics* 210:4–25.

Gibbons, Robert. 1992. *Game Theory For Applied Economists.* Princeton University Press.

Giocoli, Nicola. 2013. "From Wald to Savage: Homo Economicus Becomes a Bayesian Statistician." *Journal of the History of the Behavioral Sciences* 49:63–95.

Giocoli, Nicola. 2003. *Modeling Rational Agents: From Interwar Economics to Early Modern Game Theory.* Cheltenham, UK and Northampton, MA: Edward Elgar Publishing.

Giovanni Petris, Sonia Petrone, and Patrizia Campagnoli. 2009. *Dynamic Linear Models With R.* New York: Springer.

Givens, Geof H., and Jennifer A. Hoeting. 2012. *Computational Statistics.* John Wiley & Sons.

Glasserman, Paul. 2003. *Monte Carlo Methods in Financial Engineering.* Springer.

Goldin, Claudia. 1995. "Cliometrics and the Nobel." *Journal of Economic Perspectives* 9:191–208.

Good, I.J. n.d. *Good thinking.*

Guerrero, Omar A., and Robert L. Axtell. 2011. "Using Agentization for Exploring Firm and Labor Dynamics: A Methodological Tool for Theory Exploration and Validation." Pp. 139–150 in *Emergent results of artificial economics.*

Hanse, Lars Peter and Sargent, Thomas J. 2008. *Robustness.* Princeton University Press.

Hansen, Peter R., and Asger Lunde. 2005. "A Forecast Comparison of Volatility Models: Does Anything Beat a GARCH(1, 1)?" *Journal of applied econometrics* 20:873–889.

Hansen, Peter Reinhard. 2005. "A Test for Superior Predictive Ability." *Journal of Business & Economic Statistics* 23:365–380.

Harold Abelson, and Gerald Jay Sussman with Julie Sussman. 1996. *Structure and Interpretation of Computer Programs.* Second. The MIT Press.

Harper, David A. 2008. "A Bioeconomic Study of Numeracy and Economic Calculation." *Journal of Bioeconomics* 10:101–126.

Harper, David A. 2010. "Numbers as a Cognitive and Social Technology: On the Nature of Conventional Number Sequences Used in Economic Systems." *Journal of Institutional Economics* 6:167–190.

Harper, Robert. 2016. *Practical Foundations for Programming Languages.* 2nd ed. Cambridge University Press.

Hayek, F.A. 1937. "Economics and Knowledge." *Economica* 4:33–54.

Hayek, F.A. 1978. *Law, Legislation and Liberty, Volume 2: The Mirage of Social Justice.* Chicago: University of Chicago Press.

Hayek, F.A. 1989. "The Pretence of Knowledge." *American Economic Review* 79:3–7.

Hayek, F.A. 1945. "The Use of Knowledge in Society." *The American Economic Review* 35:519–530.

Hájek, Alan. 2008. "Arguments for–or against–Probabilism?" *The British Journal for the Philosophy of Science.*

Hedibert F. Lopes, and Ruey S. Tsay. 2011. "Particle Filters And Bayesian Inference In Financial Econometrics." *Journal Of Forecasting* 30:168–209.

Hennig, Philipp, Michael A. Osborne, and Hans P. Kersting. 2022. *Probabilistic Numerics: Computation as Machine Learning.* Cambridge University Press.

Herbst, Edward P., and Frank Schorfheide. 2015. *Bayesian Estimation of DSGE models.* Princeton University Press.

Hey, John D. n.d. *Economics in Disequilibrium.* New York University Press.

Hicks, John. 1984. "Is Economics a Science?" *Interdisciplinary Science Reviews* 9:213–219.

High, Jack. 2009. "Entrepreneurship and Economic Growth: The Theory of Emergent Institutions." *Quarterly Journal of Austrian Economics* 12:3–36.

High, Jack. 1994. "The Austrian Theory of Price." in *The elgar companion to austrian economics.* Edward Elgar Publishing.

High, Jack C. 1984. "Knowledge, Maximizing, and Conjecture: A Critical Analysis of Search Theory." *Journal of Post Keynesian Economics* 6:345–356.

High, Jack C. 1990. *Maximizing, Action, and Market Adjustment: A Critique of Traditional Price Theory.* Philosophia Verlag Gmbh.

Hill, Bruce M. 1990. "A Theory of Bayesian Data Analysis." *Bayesian and Likelihood Methods in Statistics and Econometrics: Essays in Honor of George A. Barnard* 49–73.

Hill, Bruce M. 1994. "Bayesian forecasting of economic time series." *Econometric theory* 10:483–513.

Hill, Bruce M. 1990. "Discussion: An Ancillarity Paradox which Appears in Multiple Linear Regression." *The Annals of Statistics* 18:513–523.

Hill, Bruce M. 1974. "On Coherence, Inadmissibility and Inference about Many Parameters in the Theory of Least Squares." *Studies in Bayesian econometrics and statistics* 555–584.

Hoppe, Hans-Hermann. 2007. "The Limits of Numerical Probability: Frank H. Knight and Ludwig von Mises and the Frequency Interpretation." *Quarterly Journal of Austrian Economics* 10:3–21.

Horwitz, Steven. 2020. *Austrian Economics: An Introduction.* Cato Institute.

Horwitz, Steven. 2010. "Kirznerian Entrepreneurship as a Misesian Solution to a Hayekian Problem." *Journal of Private Enterprise* 25:97–103.

Horwitz, Steven. 2000. *Microfoundations and Macroeconomics: An Austrian Perspective.* London and New York: Routledge.

Horwitz, Steven. 1998. "Monetary Calculation And Mises's Critique Of Planning." *History Of Political Economy* 30:427–450.

Horwitz, Steven. 2004. "Monetary Calculation and the Unintended Extended Order: The Misesian Microfoundations of the Hayekian Great Society." *The Review of Austrian Economics* 17:307–321.

Horwitz, Steven. 1992. "Monetary Exchange as an Extra-Linguistic Social Communication Process." *Review of Social Economy* 50:193–214.

Horwitz, Steven. 1996. "Money, Money Prices, and the Socialist Calculation Debate." Pp. 59–77 in *Advances in austrian economics.* Emerald Group Publishing Limited.

Hugo A. Keuzenkamp. 2000. *Probability, Econometrics And Truth: The Methodology of Econometrics.* Cambridge University Press.

Hülsmann, Jörg Guido. 1999. "Economic Science and Neoclassicism." *Quarterly Journal of Austrian Economics* 2:3–20.

Igami, Mitsuru. 2020. "Artificial Intelligence as Structural Estimation: Deep Blue, Bonanza, and AlphaGo." *Econometrics Journal* 23:S1–S24.

Iskhakov, Fedor, Rust, John, and Schjerning, Bertel. 2020. "Machine Learning and Structural Econometrics: Contrasts and Synergies." *Econometrics Journal* 23:S81–S124.

Jang, Eric, Shixiang Gu, and Ben Poole. 2016. "Categorical Reparameterization with Gumbel-Softmax." *arXiv preprint arXiv:1611.01144.*

Jaynes, E. T. 2003. *Probability Theory: The Logic of Science.* edited by Bretthorst, G. Larry. Cambridge University Press.

Jean-Michel Marin, and Christian P. Robert. 2014. *Bayesian Essentials With R.* Second Edition. Springer.

Johnstone, David. 2018. "Accounting Theory as a Bayesian Discipline." *Foundations and Trends in Accounting* 13:1–266.

Jordan, Michael I. 2019. "Artificial Intelligence—The Revolution Hasn't Happened Yet." *Harvard Data Science Review* 1.

Jordan, Michael I. 2019. "Dr. AI or: How I Learned to Stop Worrying and Love Economics." *Harvard Data Science Review* 1.1.

Jos Elfring, Elena Torta, and René van de Molengraft. 2021. "Particle Filters: A Hands-On Tutorial." *Sensors* 21:438.

K. (Vela) Velupillai. 1995. "The Unfashionable Elegance Of Tsuru's Unorthodox Economics: An Essay On Institutional Economics Revisited And Japan's Capitalism." *Journal Of Economic Issues* XXIX:1213–1230.

Kennedy, Peter. 2008. *A Guide to Econometrics.* 6th ed. Blackwell Publishing.

Kiefer, Nicholas M., and Yaw Nyarko. 1995. "Savage-Bayesian Models Of Economics." Pp. 40–62 in *Learning And Rationality In Economics*, edited by Alan Kirman and Mark Salmon.

Kirzner, Israel M. 2013. *Competition and Entrepreneurship.* Liberty Fund, Inc.

Kirzner, Israel M. 1997. "Entrepreneurial Discovery and the Competitive Market Process: An Austrian Approach." *Journal of Economic Literature* 35:60–85.

Klein, Judy L. 2000. "Economics for a client: The case of statistical quality control and sequential analysis." *History of Political Economy* 32:25–70.

Knight, Jack, and North, Douglass C. 1997. "Explaining Economic Change: The Interplay Between Cognition and Institutions." *Legal Theory* 3:211–226.

Koop, Gary, Dale J. Poirier, and Justin L. Tobias. 2007. *Bayesian Econometric Methods.* Cambridge University Press.

Kreps, David M. 1990. *Game Theory and Economic Modelling.* Clarendon Press.

Kreps, David M. 1988. "In Honor of Sandy Grossman, Winner of the John Bates Clark Medal." *Journal of Economic Perspectives* 2:111–135.

Lachmann, Ludwig. n.d. *The Market as an Economic Process.* George Mason University, Mercatus Center; Blackwell Publishing.

Lachmann, Ludwig. 2013. "What Distinguishes Austrian Economics." https://www.youtube.com/watch?v=2xyhKsUseGc.

Lachmann, Ludwig M. 1976. "From Mises to Shackle: An Essay on Austrian Economics and the Kaleidic Society." *Journal of Economic Literature* 14:54–62.

Lad, Frank. 2006. "Objective Bayesian Statistics ... Do You Buy It? Should We Sell It? (Comment on Articles by Berger and Goldstein)." *Bayesian Analysis* 1:441–444.

Lad, Frank. 1996. *Operational Subjective Statistical Methods: A Mathematical, Philosophical, and Historical Introduction.* John Wiley & Sons, Inc.

Lad, Frank. 1983. "The Construction of Probability Theory: A Marxist Discussion." *Science & Society* 47:285–299.

Lancaster, Tony. 2004. *An Introduction to Modern Bayesian Econometrics.* Blackwell Oxford.

Langlois, Richard N. 1993. "Review of Maximizing, Action, and Market Adjustment: An Inquiry Into the Theory of Economic Disequilibrium, by Jack High." *Journal of Economic Literature* 31:1973–1975.

Langlois, Richard N. 1994. "Risk and Uncertainty." in *The Elgar Companion to Austrian Economics.* Edward Elgar Publishing.

Langlois, Richard N. 1982. *Subjective Probability and Subjective Economics.* New York, NY: C. V. Starr Center for Applied Economics, New York University.

Larsson, Emil. 2017. "Extracting Volatility Smiles from Historical Spot Data." {Master's Thesis in Financial Economics}, Lund, Sweden: Lund University %7Bhttps://lup.lub.lu.se/student-papers/search/publication/8914605%7D.

Lavoie, Don. 1985. *Rivalry and Central Planning: The Socialist Calculation Debate Reconsidered.* Cambridge University Press.

Leamer, Edward E. 1983. "Let's Take the Con Out of Econometrics." *American Economic Review* 73:31–43.

Leamer, Edward E. 1978. *Specification Searches: Ad Hoc Inference with Non-experimental Data.* Wiley New York.

Leamer, Edward E. 2010. "Tantalus on the Road to Asymptopia." *Journal of Economic Perspectives* 24:31–46.

LeRoy, Stephen F., and Larry D. Singell. 1987. "Knight on Risk and Uncertainty." *Journal of Political Economy* 95:394–406.

Lewin, Peter, and Nicolás Cachanosky. 2020. *Capital and Finance: Theory and History.* Routledge.

Liu, Jun S. 2008. *Monte Carlo Strategies in Scientific Computing*. Springer.

Longstaff, Francis A., and Eduardo S. Schwartz. 2001. "Valuing American Options by Simulation: A Simple Least-Squares Approach." *The Review of Financial Studies* 14:113–147.

Lux, Thomas. 2022. "Approximate Bayesian Inference for Agent-Based Models in Economics: A Case Study." *Studies in Nonlinear Dynamics and Econometrics*.

Maarten Speekenbrink. 2016. "A Tutorial On Particle Filters." *Journal Of Mathematical Psychology* 73:140–152.

Maddison, Chris J., Andriy Mnih, and Yee Whye Teh. 2016. "The Concrete Distribution: A Continuous Relaxation of Discrete Random Variables." *arXiv preprint arXiv:1611.00712*.

Margheim, Stephen. 2010. "Truth and Imagination in Poetic Diction: Owen Barfield and C.S. Lewis's Great War." in *Inklings Forever: Published Colloquium Proceedings 1997-2016*, vol. 7. Taylor University.

Marschak, Jacob. 1946. "Neumann's and Morgenstern's New Approach to Static Economics." *The Journal of Political Economy* 54:315–326.

Martin, Adam. 2011. "The Catallactic Point of View." *SSRN Electronic Journal*. http://ssrn.com/abstract=1887811.

Martin, Adam. 2020. "The Subjectivist-Contrarian Position." *Public Choice* 186:125–145.

Martin, Adam G. 2014. "Where Are the Big Bills? Escaping the Endogenizer's Dilemma." *The Review of Austrian Economics* 27:81–95.

Martin, Osvaldo A., Ravin Kumar, and Junpeng Lao. 2022. *Bayesian Modeling and Computation in Python*. CRC Press.

Martinez, Wendy L., and Martinez, Angel R. 2015. *Computational Statistics Handbook with MATLAB*. Third Edition. Chapman & Hall/CRC.

McCall, John J. 1991. "Exchangeability and Its Economic Applications." *Journal of Economic Dynamics and Control* 15:549–568.

McCall, John J. 2004. "Induction: From Kolmogorov and Solomonoff to de Finetti and Back to Kolmogorov." *Metroeconomica* 55:195–218.

McCall, John J. 1990. *The "Smithean" Self and Its "Bayesian" Brain*. UCLA Department of Economics.

McCall, John J., and Carol L. McCall. 2014. *The Economics of Search*. Routledge.

McCann, Charles R. 1994. *Probability Foundations of Economic Theory*. Routledge.

McElreath, Richard. 2020. *Statistical Rethinking: A Bayesian Course with Examples in R and Stan.* 2nd ed. Chapman and Hall/CRC.

Menkveld, Albert J., and et al. 2024. "Nonstandard Errors." *Journal Of Finance* 79:2339–2373.

Mises, Ludwig von. 2007. *Human Action: A Treatise on Economics.* Fourth Revised Edition. Liberty Fund, Inc.

Mises, Ludwig von. 2007. *Human Action: A Treatise on Economics.* Fourth Revised Edition. edited by Bettina Bien Greaves. Liberty Fund, Inc.

Mises, Ludwig von. 2007. *Human Action: A Treatise on Economics.* Fourth Revised Edition. Liberty Fund, Inc.

Mises, Ludwig von. 2007. *Human Action: A Treatise on Economics.* Fourth Revised Edition. Liberty Fund, Inc.

Mitchell, Matthew D., and Boettke, Peter J. 2017. *Applied Mainline Economics: Bridging the Gap between Theory and Public Policy.* Mercatus Center at George Mason University.

Murray, Michael .P. 1994. "A Drunk And Her Dog: An Illustration Of Cointegration And Error Correction." *The American Statistician* 48:37–39.

Myers, Stewart C. 1984. "Finance Theory and Financial Strategy." *Interfaces* 14:126–137.

Nau, Robert F. 2023. *Arbitrage and Rational Choice Theory.* Self-published.

Nau, Robert F. 1999. "Arbitrage, Incomplete Models, and Other People's Brains." Pp. 217–243 in *Beliefs, Interactions and Preferences in Decision Making*, vol. 23, *Theory and Decision library C*, edited by Mark J. Machina and Bertrand Munier.

Nau, Robert F. 2000. "Arbitrage, Incomplete Models, and Other People's Brains." Pp. 217–236 in *Beliefs, Interactions and Preferences in Decision Making*, vol. 23, *Theory and Decision library C*, edited by Mark J. Machina and Bertrand Munier. Springer.

Nau, Robert F. 2001. "De Finetti Was Right: Probability Does Not Exist." *Theory and Decision* 51:89–124.

Nau, Robert F. 1995. "The Incoherence of Agreeing to Disagree." *Theory and Decision* 39:219–239.

Nau, Robert F., and Kevin F. McCardle. 1991. "Arbitrage, Rationality, and Equilibrium." *Theory and Decision* 31:199–240.

Nau, Robert F., and Kevin F. McCardle. 1990. "Coherent Behavior in Noncooperative Games." *Journal of Economic Theory* 50:424–444.

Nicholson, Walter, and Synder, Christopher. 2012. *Microeconomic Theory: Basic Principles and Extensions.* 11th ed. South-Western Cengage Learning.

North, Douglass C. 1994. "Economic Performance Through Time." *American Economic Review* 84:359–368.

North, Douglass C. 2005. *Understanding the Process of Economic Change.* Princeton University Press.

O'Hara, Maureen. 1995. *Market Microstructure Theory.* Blackwell Publsiher Inc.

Parkes, David C., and Wellman, Michael P. 2015. "Economic Reasoning and Artificial Intelligence." *Science* 349:267–272.

Parmigiani, Giovanni, and Lurdes Y. T. Inoue. 2009. *Decision Theory: Principles and Approaches.* John Wiley & Sons, Ltd.

Pelloni, Gianluigi. 1996. "De Finetti, Friedman, and the Methodology of Positive Economics." *Journal of Econometrics* 75:33–50.

Pelloni, Gianluigi. 1992. "Essays On The Application Of The Rational Expectations Hypothesis to Macro-Models." PhD Thesis, University of Manchester, Department of Economics.

Pettigrew, Richard. 2020. *Dutch Book Arguments.* Cambridge University Press.

Phelan, Steven E., and Wenzel, Nikolai G. 2023. "Big Data, Quantum Computing, and the Economic Calculation Debate: Will Roasted Cyberpigeons Fly into the Mouths of Comrades?" *Journal of Economic Behavior and Organization* 206:172–181.

Pirrong, Stephen Craig. 1997. "Metallgesellschaft: A Prudent Hedger Ruined, Or A Wildcatter On NYMEX?" *Journal Of Futures Markets* 17:543–578.

Poirier, Dale J. 2011. "Exchangeability, Representation Theorems, and Subjectivity." Pp. 41–64 in *The Oxford Handbook of Bayesian Econometrics*, edited by John Geweke, Gary Koop, and Herman Van Dijk. Oxford University Press.

Poirier, Dale J. 1988. "Frequentist and Subjectivist Perspectives on the Problems of Model Building in Economics." *Journal of Economic Perspectives* 2:121–144.

Poirier, Dale J. 1995. *Intermediate Statistics and Econometrics: A Comparative Approach.* The MIT Press.

Politis, Dimitris N., and Joseph P. Romano. 1994. "The Stationary Bootstrap." *Journal of the American Statistical Association* 89:1303–1313.

Potters, Marc, Jean-Philippe Bouchaud, and Dragan Sestovic. 2001. "Hedged Monte-Carlo: Low Variance Derivative Pricing with Objective Probabilities." *Physica A: Statistical Mechanics and its Applications* 289:517–525.

Potters, Marc, Jean-Philippe Bouchaud, and Dragan Sestović. 2001. "Hedge Your Monte Carlo." *Risk* 14:133–136.

Pressacco, Flavio. 2009. "Bruno de Finetti, Actuarial Sciences and the Theory of Finance in the 20th Century." Pp. 519–533 in *Vinzenz Bronzin's Option Pricing Models: Exposition and Appraisal.*

Pressacco, Flavio, and Laura Ziani. 2010. "Bruno de Finetti Forerunner of Modern Finance."

Rebonato, Riccardo. 2010. *Coherent Stress Testing: A Bayesian Approach to the Analysis of Financial Stress.* John Wiley & Sons.

Robey, Robert, and Yuliana Zamora. 2021. *Parallel and High Performance Computing.* Manning Publications.

Roll, Richard. 1984. "Orange Juice and Weather." *American Economic Review* 74:861–880.

Rosenfield, Donald B., and Roy D. Shapiro. 1981. "Optimal Adaptive Price Search." *Journal of Economic Theory* 25:1–20.

Ross, Stephen A. 1989. "Finance." Pp. 1–34 in *The new palgrave: Finance.* Palgrave MacMillan, London.

Rothbard, Murray N. 1987. "Breaking Out of the Walrasian Box: The Cases of Schumpeter and Hansen." *Review of Austrian Economics* 1:97–108.

Rubin, Donald B. 1984. "Bayesianly justifiable and relevant frequency calculations: For the applied statistician." *The Annals of Statistics* 12:1151–1172.

Rust, John. 2019. "Has Dynamic Programming Improved Decision Making?" *Annual Review of Economics* 11:833–858.

Rust, John, and Hall, George. 2003. "Middlemen versus Market Makers: A Theory of Competitive Exchange." *Journal of Political Economy* 111:353–403.

Sargent, Thomas J. 2008. "Rational Expectations." Pp. 193–201 in *Macroeconometrics and time series analysis.* Springer.

Savage, Leonard J. 1973. "Probability in Science: A Personalistic Account." Pp. 417–428 in *Studies in logic and the foundations of mathematics*, vol. 74. Elsevier.

Schervish, Mark J., Teddy Seidenfeld, and Joseph B. Kadane. 2008. "The Fundamental Theorems of Prevision and Asset Pricing." *International Journal of Approximate Reasoning* 49:148–158.

Sengupta, Ambar N. 2005. *Pricing Derivatives: The Financial Concepts Underlying the Mathematics of Pricing Derivatives.* McGraw-Hill.

Serrano-Padial, Ricardo. 2010. "No-Trade Theorems." *The New Palgrave Dictionary of Economics* 4.

Sharon Bertsch McGrayne. 2011. *The Theory That Would Not Die: How Bayes' Rule Cracked The Enigma Code, Hunted Down Russian Submarines,*

And Emerged Triumphant From Two Centuries Of Controversy. Yale University Press.

Shreve, Steven E. n.d. *Stochastic Calculus for Finance I: The Binomial Asset Pricing Model.* Springer.

Simo Särkk"a, and Lennart Svensson. 2023. *Bayesian Filtering And Smoothing.* Second Edition. New York: Cambridge University Press.

Sisson, Scott A., Yanan Fan, and Mark A. Beaumont, eds. 2020. *Handbook of Approximate Bayesian Computation.* CRC Press.

Smit, Han T. J., and Lenos Trigeorgis. 2004. *Strategic Investment: Real Options and Games.* Princeton University Press.

Smith, A. F. M. 1984. "Present Position and Potential Developments: Some Personal Views: Bayesian Statistics." *Journal of the Royal Statistical Society. Series A (General)* 147:245–259.

Smith, Ryan, Karl J. Friston, and Christopher J. Whyte. 2022. "A Step-by-Step Tutorial on Active Inference and Its Application to Empirical Data." *Journal of Mathematical Psychology* 107:102632.

Smith, Vernon L. 2003. "Constructivist and Ecological Rationality in Economics." *The American Economic Review* 93:465–508.

Smith, Vernon L. 2015. "Discovery Processes, Science, and 'Knowledge–How': Competition as a Discovery Procedure in the Laboratory." *Review of Austrian Economics* 28:237–245.

Smith, Vernon L. 1982. "Markets as Economizers of Information: Experimental Examination of the "Hayek Hypothesis"." *Economic Inquiry* 20:165–179.

Smith, Vernon L. 2008. *Rationality In Economics: Constructivist and Ecological Forms.* New York: Cambridge University Press.

Spulber, Daniel F. 1996. "Market Making by Price-Setting Firms." *Review of Economic Studies* 63:559–580.

Spulber, Daniel F. 1996. "Market Microstructure and Intermediation." *Journal of Economic Perspectives* 10:135–152.

Stigler, George J. 1983. "Nobel Lecture: The Process and Progress of Economics." *Journal of Political Economy* 91:529–545.

Stigler, George J. 1961. "The Economics of Information." *Journal of Political Economy* 69:213–225.

Streit, Manfred E. 1984. "Information Processing in Futures Markets: An Essay on Adequate Abstraction." *Jahrbücher für Nationalökonomie und Statistik* 199:385–400.

Stulz, René M. 1996. "Rethinking Risk Management." *Journal of Applied Corporate Finance* 9:8–25.

Sullivan, Ryan, Allan Timmermann, and Halbert White. 1999. "Data-Snooping, Technical Trading Rule Performance, and the Bootstrap." *The Journal of Finance* 54:1647–1691.

Sutton, Richard S., and Andrew G. Barto. 2020. *Reinforcement Learning: An Introduction.* 2nd ed. The MIT Press.

Tarko, Vlad. 2013. "Can Probability Theory Deal with Entrepreneurship?" *The Review of Austrian Economics* 26:329–345.

Tesfatsion, Leigh. 2024. "Introductory Notes on Rational Expectations." %7 Bhttps://www2.econ.iastate.edu/tesfatsi/REINTRO.pdf%7D.

Tesfatsion, Leigh. 2017. "Modeling Economic Systems as Locally-Constructive Sequential Games." *Journal of Economic Methodology* 24:384–409.

Thomsen, Esteban F. 1992. *Prices and Knowledge: A Market-Process Perspective.* Routledge.

Torgander, Jakob, Mans Magnusson, and Jonas Wallin. 2024. "Hamiltonian Monte Carlo with Categorical Parameters Using the Concrete Distribution." P. 12 in *Workshop at the 6th symposium on advances in approximate bayesian inference (non-archival)*, vol. 1.

Tukey, John W. 1962. "The Future of Data Analysis." Pp. 408–452 in *Breakthroughs in Statistics: Methodology and Distribution.* Springer.

Uhlig, Harald. 2012. "Agents as Empirical Macroeconomists: Thomas J. Sargent's Contribution to Economics." *Scandinavian Journal of Economics* 114:1055–1081.

Vanberg, Viktor J. 2022. "Carl Menger, F.A. Hayek and the Evolutionary Strand in Austrian Economics." *Review of Austrian Economics* 35:481–515.

Vanberg, Viktor J. 2004. "The Rationality Postulate in Economics: Its Ambiguity, Its Deficiency and Its Evolutionary Alternative." *Journal of Economic Methodology* 11:1–29.

Varian, Hal R. 2010. "Computer Mediated Transactions." *American Economic Review* 100:1–10.

Vaughn, Karen I. 1994. *Austrian Economics in America: The Migration of a Tradition.* Cambridge University Press.

Vaughn, Karen I. 1992. "The Problem of Order in Austrian Economics: Kirzner vs. Lachmann." *Review of Political Economy* 4:251–274.

Velupillai, K. Vela. 2015. "De Finetti's Theory of Probability and Its Jaynesian Critique." *Economia Politica* 32:85–95.

Velupillai, K. Vela. 1996. "The Computable Alternative in the Formalization of Economics: A Counterfactual Essay." *Kyklos* 49:251–272.

Vives, Xavier. 2008. *Information and Learning in Markets: The Impact of Market Microstructure.* Princeton University Press.

von Neumann, John. 1951. "Various Techniques Used in Connection with Random Digits." *National Bureau of Standards Applied Mathematics Series* 12:3.

von Plato, Jan. 1994. *Creating Modern Probability: Its Mathematics, Physics and Philosophy in Historical Perspective.* Cambridge University Press.

Wagner, Richard E. 2010. *Mind, Society, and Human Action: Time and Knowledge in a Theory of Social Economy.* Routledge.

Wagner, Richard E. 2012. "Viennese Kaleidics: Why It's Liberty More Than Policy That Calms Turbulence." *The Review of Austrian Economics* 25:283–297.

Wald, Abraham. 1949. "Statistical Decision Functions." *The Annals of Mathematical Statistics* 165–205.

Wald, Abraham. n.d. *Statistical Decision Functions.* Springer.

Wallis, W. Allen. 1980. "The Statistical Research Group, 1942–1945." *Journal of the American Statistical Association* 75:320–330.

Watts, Alan. 2011. *The Wisdom of Insecurity.* Vintage.

Weiss, L. 1992. "Introduction to Wald (1949) Statistical Decision functions." Pp. 335–341 in *Breakthroughs in Statistics: Foundations and Basic Theory.* Springer.

White, Halbert. 2000. "A Reality Check for Data Snooping." *Econometrica* 68:1097–1126.

Whitehead, Alfred North. 1985. *Process and Reality: Corrected Edition.* The Free Press.

Whitehead, Alfred North. 1997. *Science and the Modern World.* Free Press.

Whitehead, Alfred North. 1958. *The Function of Reason.* Beacon Press, Boston.

Wilkinson, Richard David. 2013. "Approximate Bayesian Computation (ABC) Gives Exact Results Under the Assumption of Model Error." *Statistical Applications in Genetics and Molecular Biology* 12:129–141.

Williams, Jeffrey C. 1982. "The Origin of Futures Markets." *Agricultural History* 56:306–316.

Wilson, Robert. 1968. "The theory of syndicates." *Econometrica* 36:119–132.

Ziliak, Stephen T. 2008. "Retrospectives: Guinnessometrics: The Economic Foundation of "Student's" t." *Journal of Economic Perspectives* 22:199–216.

Ziliak, Stephen T. 2011. "W. S. Gosset and Some Neglected Concepts in Experimental Statistics: Guinnessometrics II." *Journal of Wine Economics* 6:252–277.

Ziliak, Stephen T., and McCloskey, Deirdre N. 2008. *The Cult of Statistical Significance: How the Standard Error Costs Us Jobs, Justice, and Lives.* University of Michigan Press.