

“The Econometrics of Demand”
A CEME Conference
Sponsored by the NBER, MIT, and the National Science Foundation
Friday, May 27 and Saturday, May 28, 2011
MIT, Room E51-151

Conference Organizers:

Whitney Newey, Massachusetts Institute of Technology

Rosa Matzkin, University of California, Los Angeles

Stefan Hoderlein, Boston College

Conference Secretary: Emily Gallagher

CONFERENCE PROGRAM

Friday, May 27, 2011

10:30-12:15 Greeting

- Daniel McFadden, TBA
- Steven Berry, “Connected Substitutes and Invertibility of Demand”
(joint work with Amit Gandhi and Philip Haile)
- Yuichi Kitamura, “Distribution-free Testing of Random Utility Models”
(joint work with Jörg Stoye)

12:15-1:30 Lunch

1:30-3:00

- Jerry Hausman, “Understanding Choice Intensity: A Poisson Mixture Model with Logit-based Random Utility Selective Mixing”
(joint work with Martin Burda and Matthew Harding)
- Patrick Bajari, “A Simple Nonparametric Estimator for the Distribution of Random Coefficients”
(joint work with Jeremy Fox, Kyoo il Kim, and Stephen P. Ryan)
- Stefan Hoderlein, “Nonparametric Random Coefficient Models”
(based on joint work with Gautier, Meister, and Holzmann)

3:00-3:30 Break

3:30-5:00

- Arthur Lewbel, “Nonparametric Euler Equation Identification and Estimation”
(joint work with Oliver Linton and Sorawoot (Tang) Srisuma)
- Sudip Gupta, “Why and When to Go Public: Evidence from Structural Estimation”
(joint work with John Rust)
- Marc Rysman, “Measuring Network Effects in a Dynamic Environment”
(joint work with Gautam Gowrisandaran and Minsoo Park)

6:00-6:30 Cocktails, MIT Faculty Club, 6th floor, Building E52

6:30 Dinner, MIT Faculty Club

Saturday, May 28

8:30-10:00

- Hal White, “Specification Testing for Nonparametric Structural Models with Monotonicity in Unobservables”
(joint work with Stefan Hoderlein and Liangjun Su)
- Victor Chernozhukov, TBA
- Ivan Fernandez-Val, “Quantile Regression with Censoring and Endogeneity”
(joint work with Victor Chernozhukov and Amanda Kowalski)

10:00-10:30 Break

10:30-12:00

- Amit Gandhi, “Estimating Discrete Choice Models with Market Level Data: A Bounds Approach”
(joint work with Zhentong Lu and Xiaoxia Shi)
- Aviv Nevo, “Towards Non-parametric Estimation of Discrete Choice Models of Demand with Aggregate Data”
- Amil Petrin, “Identification and Estimation in Discrete Choice Demand Models when Endogenous Variables Interact with the Error”
(joint work with Amit Gandhi and Kyoo il Kim)

12:00-1:00 Lunch

1:00-2:30

- Andrew Chesher, “Beyond the One Dimensional Man: IV Random Coefficient Models”
- Lars Nesheim, “Semiparametric Estimation of Random Coefficients in Structural Economic Models”
(joint work with Stefan Hoderlein and Anna Simoni)
- Whitney Newey, TBA

2:30-3:00 Break

3:00-4:00

- Rosa Matzkin, TBA
- Frederic Vermeulen, “Married with Children: A Collective Labor Supply Model with Detailed Time Use and Intrahousehold Expenditure Information”
(joint work with Laurens Cherchye and Bram De Rock)