COURSE SUMMARY

The course focuses on structural estimation of discrete games. Beginning with the static setting, we will examine various methods of estimating structural parameters from observations of equilibrium play. We will examine both the complete and incomplete information settings, focusing mainly on entry games. We then turn to dynamics, emphasizing games of incomplete information, but expanding the choice set to include investment. We will discuss both computational methods (for simulating counterfactuals) and structural estimation.

COURSE REQUIREMENTS

The course requirements consist of the following components:

1. Each student will give 1 in-class presentation of a paper (these papers are specified in the outline below). Students will work in teams of two. There should be one or two student presentations each week.

2. One referee report for a specified paper.

3. Empirical project (maybe).

COURSE OUTLINE

Topic 1. Estimating Static Games of Complete Information


**Topic 2. Estimating Static Games of Incomplete Information**


**Topic 3. Computational Models of Dynamic Oligopoly**


Topic 4. Estimating Dynamic Games


Class Schedule

March 19

*Ellickson presents:* Bresnahan & Reiss (1990, 1991), Berry (1992)

*Beia Spiller & John Herlin present:* Mazzeo (2002)

March 26


*Emily Wang & Songman Kang present:* Ciliberto & Tamer (2007)

*Ellickson presents:* Jia (2005), EHT (2007)

April 2


*Elliot Anenberg & Ryan Burk present:* Sweeting (2007)

April 9


*Jason Roos & Maciej Misztal present:* Weintraub, Benkard, & Van Roy (2007)

April 16


April 23

*Esteban Aucejo & Heamin Kim present:* Xu (2006)