Programme

Wednesday 29 November 2006

09.00-09.40 Adam Rosen (UCL)  
“Confidence Sets for Partially Identified Parameters that Satisfy a Finite Number of Moment Inequalities”

09.40-10.20 Per Johanson (IFAU, Uppsala)  
“Matching Estimators for the Effect of a Treatment on Survival Times”

10.20-10.40 Coffee

10.40-11.20 Gerard van den Berg (Tinbergen)  
“An Economic Analysis of Exclusion Restrictions for Instrumental Variable Estimation”

11.20-12.00 Simon Lee (UCL)  
“Testing for Stochastic Monotonicity”

12.00-12.10 Pause

12.10-12.50 Stéphane Bonhomme (CEMFI)  
“Accounting for Unobservables In Comparing Selective and Comprehensive Schooling”

12.50-13.30 Anders Holm (CAM)  
“Relative Risk Aversion and Social Reproduction in Intergenerational Education Attainment: Application of a Dynamic Discrete Choice Model”

13.30-14.30 Lunch

14.30-15.10 Melanie Lührmann (IFS)  
“Who is Wearing the Trousers in Older Mexican Households? A Semiparametric Analysis”

15.10-15.30 Michael Bégorre Bret (UCL)  

15.30-15.50 Ouarda Merrouche (Uppsala)  
“The Long Term Effect of Education Spending Decentralization on Human Capital in Spain”

15.50-16.10 Coffee/Tea
16.10-16.30 Joao Montalvao-Machado (UCL)  
"Dynamic intrahousehold behaviour"

16.30-16.50 Jonneke Bolhaar (Tinbergen)  
“A Dynamic Analysis of the Demand for Health Insurance and Health Care in Ireland”

16.50-17.10 Dimitris Mavridis (Paris 1)  
“A Nonparametric Test of Intertemporal Utility Maximization”

17.10-17.20 Pause

17.20-17.40 Ronald Wolthoff (Tinbergen)  
“Structural Estimation of Search Intensity”

17.45-18.45 Business meeting

21.00 Dinner at “La Ancha” (Zorrilla 7, 28014 Madrid)

Thursday 30 November 2006

09.30-10.10 Sumedha Gupta (Tinbergen)  
“The Impact of Early-life Conditions on Marriage and its Protective Effect on Mortality”

10.10-10.50 Laura Crespo (CEMFI)  
“Caring for Parents and Employment Status of European Mid-Life Women”

10.50-11.20 Coffee

11.20-12.00 Peter Nilsson (Uppsala)  
“Sick of your Colleagues’ Absence?”

12.00-12.40 Robert Gary Bobo (Paris 1)  
“Does Speed Signal Ability? The impact of Grade Repetitions on Employment and Wages”

12.40-12.50 Pause

12.50-13.30 Francis Kramarz (CREST)  
“With a Little Help from my…Parents? Family Networks and Youth Labor Market Entry”

13.30-14.30 Lunch
Presentation

The goal of this course is to provide an introduction to the estimation of structural dynamic models of discrete choice using longitudinal micro data. It is assumed that outcomes of interest, such as labor force participation decisions over the life cycle, are the optimal choices of rational forward looking agents solving a stochastic dynamic programming problem. Optimal decision rules do not have closed forms, which complicates the estimation problem. The tools we review allow researchers to recover the structural parameters of the behavioral model, and the estimated model can be used for policy evaluation by means of counterfactual simulations.

Schedule

Thursday 30 November (afternoon)

15.00-16.30 Session 1+
16.30-17.00 Coffee/Tea
17.00-18.30 Session 2
20.30 Dinner at “Jai Alai” (Balbina Valverde 2, 28002 Madrid)

Friday 1 December 2006

09.30-11.00 Session 3
11.00-11.30 Coffee
11.30-13.00 Session 4
13.00-14.00 Lunch
14.00-15.00 Session 5
15.00-15.15 Pause
15.15-16.15 Session 6

Course topics

1. Introduction.
   Example: A cake-eating problem.
2. Rust’s Discrete Decision Processes.
   Example: Bus engine replacement
   Example: Occupational choice
4. Models with serially correlated unobservables.
   Example: Patent renewal
5. A brief sampler of recent research: Dynamic games in IO – Competitive equilibrium – Using experimental data to validate structural models.
Main references

General


Topic 2: General ref. [2] and


Topic 3:


Topic 4: General refs. [1] - [2] and


Topic 5: