

From	To		Topic	Lecturers
<b>Monday July 8th</b>				
9:00	10:30	Lecture 1	Introduction to structural estimation of dynamic discrete choice models (NFXP and Engine replacement)	John Rust
10:45	12:15	Lecture 1a	Introduction to structural estimation of dynamic discrete choice models (NFXP and Engine replacement) Part II	John Rust
12:15	13:15	Lunch		
13:15	14:45	Lecture 2	Structural Estimation of Dynamic Discrete Choice models (MPEC and NFXP)	Bertel Schjerning
15:00	16:30	Lecture 3	Conditional Independence and the Inversion Theorem	Robert A. Miller
16:45	18:15	Lecture 4	Identification in Discrete Choice Models	Robert A. Miller
<b>Tuesday July 9th</b>				
9:00	10:30	Lecture 5	CCP Estimators	Robert A. Miller
10:45	12:15	Lecture 6	Applied Machine Learning: Structural models with real world applications.	Sanjog Misra
12:15	13:15	Lunch		
13:15	14:45	Lecture 7	Machine Learning of Dynamic Discrete Choice	Whitney Newey
15:00	16:30	Lecture 8	Matlab implementation of NFXP, MPEC, CCP, NPL, BBL and MSM for single agent problems	Bertel Schjerning, Fedor Iskhakov
16:45	18:15	Computer lab / Office hours	Matlab implementation of NFXP, MPEC and NPL for static games	Bertel Schjerning, Fedor Iskhakov
<b>Wednesday July 10th and Thursday July 11th</b>				
<u>3rd Conference on Dynamic Structural Models</u>				
<b>Friday July 12th</b>				
9:00	10:30	Lecture 9	Issues and Stochastic Algorithms for Computing Equilibria to Dynamic Games	Arial Pakes
10:45	12:15	Lecture 10	Identification of Firms' Beliefs and Learning in Empirical Dynamic Games of Oligopoly Competition	Victor Aguirregabiria
12:15	13:15	Lunch		
13:15	14:45	Lecture 11	Knowledge Generation in Business Analytics: Advertising Measurement and Optimization	Günter J. Hitsch
15:00	16:00	Lecture 12	Effects of Taxes and Safety-Net Pensions on Life-cycle Labor Supply, Savings and Human Capital: The Case of Australia	Michael Keane
16:00	16:55	Lecture 12a	The Art of Structural Modeling	Michael Keane
<b>Saturday July 13th</b>				
9:00	10:30	Lecture 13	Two Extensions: Unobserved Heterogeneity and Finite Dependence	Robert A. Miller
10:45	12:15	Lecture 14	Identification and estimation of the discount factor in dynamic discrete choice models	Øystein Daljord
12:15	13:15	Lunch		
13:15	14:45	Lecture 15	Continuous and discrete-continuous decision problems	Fedor Iskhakov
15:00	16:30	Lecture 16	Stationary and Nonstationary Equilibrium in Durable Goods Markets	John Rust
16:45	18:15	Computer lab / Office Hours		
<b>Sunday July 14th</b>				
9:00	10:30	Lecture 17	Dynamic Discrete Games in Marketing	Paul Ellickson
10:45	12:15	Lecture 18	Competition and Innovation in Dynamic Oligopoly	Brett Gordon
12:15	13:15	Lunch		
13:15	14:45	Lecture 19	Solving directional dynamic games for all Markov perfect equilibria	John Rust, Bertel Schjerning, Fedor Iskhakov
15:00	16:30	Lecture 20	Nested MLE estimator for dynamic directional games with multiple equilibria	Fedor Iskhakov