Institute for Applied Microeconomics

University of Bonn

Lennéstr. 43

53113 Bonn

Germany

December 14, 2016

Prof. Badi H. Baltagi

Department of Economics

426 Eggers Hall, Syracuse University

Syracuse, New York 13244-1020

United States

Dear Prof. Baltagi:

Thank you very much for considering my submission *The Approximate Solution of Finite-Horizon Discrete Choice Dynamic Programming Models* for the *Replication Section* in the *Journal of Applied Econometrics (JAE)*.

This manuscript is supplemented by an open-source Python package for the simulation and estimation of a prototypical discrete choice dynamic programming model. It is available at `http://respy.readthedocs.io`.

I very much hope that you consider publishing detailed replications of major structural econometric articles in the *JAE*. It provides young researchers with a unique learning opportunity to tackle these often complex research projects in a controlled setting and increases the level of transparency about computational details. Of course, I would be glad to serve as a referee for such future submissions. I attach my curriculum vitae as a reference.

If you have any further questions or comments, please do not hesitate to contact me.

Yours Faithfully,

Philipp Eisenhauer

Curriculum Vitae

Philipp Eisenhauer

Contact Details

University of Bonn	Email	eisenhauer@policy-lab.org
Lennéstr. 43	Web	http://eisenhauer.io
53113 Bonn	Repository	https://github.com/peisenha
Germany		

Publications

Eisenhauer, Philipp and James J. Heckman, Edward Vytlacil (2015). *Generalized Roy Model and the Cost-Benefit Analysis of Social Programs*, Journal of Political Economy, 123(2):413-443

Eisenhauer, Philipp and James J. Heckman, Stefano Mosso (2015). *Estimation of Dynamic Discrete Choice Models by Maximum Likelihood and the Simulated Method of Moments*, International Economic Review, 56(2):331-357

Education

since 11/2014	Postdoctoral Scholar at the University of Bonn
	Advisors: Thomas Dohmen and Armin Falk
03/2013–10/2014	Postdoctoral Scholar at the University of Chicago
	Advisor: James J. Heckman
09/2007–03/2013	Ph.D. in Economics at the University of Mannheim
	Thesis: *Essays in the Econometrics of Policy Evaluation*
	Advisors: Wolfgang Franz and James J. Heckman

Teaching

since 01/2016	*Zurich Initiative on Computational Economics*

03/2015–06/2015	Graduate *Software Engineering for Economists* at the University of Chicago
01/2013–03/2013	Graduate *Computational Econometrics* at the University of Chicago
03/2011–05/2011	Graduate *Microeconometrics* at the University of Chicago (TA)

Working Papers

Eisenhauer, Philipp (2016). *Human Capital Investment under Risk and Ambiguity*, research in progress

Eisenhauer, Philipp and Edward S. Sung (2012). *Optimal Treatment Reallocation*, available online

Eisenhauer, Philipp (2012). *Issues in the Economics and Econometrics of Policy Evaluation: Explorations Using a Factor Structure Model*, available online

Grants

06/2015	*AXA Research Fund* for research on robust decisions over the life cycle (EUR 120,000)
02/2015	*Microsoft Research Grant* for access to Microsoft Azure cloud computing infrastructure in support of research (USD 20,000)
01/2015	*Microsoft Educator Grant* for access to Microsoft Azure cloud computing infrastructure in support of teaching (USD 21,000)

Departmental and Professional Services

03/2015–06/2015	Co-organizer of the *Computational Economics Colloquium* at the University of Chicago
09/2009–12/2011	Co-organizer of the *Applied Economics and Econometrics Seminar* at the University of Mannheim
Refereeing	Econometrica, Journal of Political Economy, American Economic Review, The Review of Economic Studies, International Economic Review, National Science Foundation

Presentations and Summer Schools

Presentations	University of Chicago, Yale University, University of Zurich, University of Bonn, IZA Bonn, DIW Berlin, ZEW Mannheim (among others and including scheduled)
Summer Schools	*Labor Economics* of the Institute for the Study of Labor, *Computational Economics* of the Institute on Computational Economics, *Labour Economics - Theory, Empirical Methods, Current Research* of the German Research Foundation

Additional Skills

Programming	Fortran, Python, R, Stata, Linux O/S, Parallel Computing, Cluster Administration
Languages	German, English

References

James J. Heckman
University of Chicago   Email   jjh@uchicago.edu

Armin Falk
University of Bonn   Email   armin.falk@uni-bonn.de

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