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**Research Interests:** Econometric theory, Bayesian econometrics, dynamic discrete choice models

### Academic Positions

2021 –	Professor, Brown University
2014 – 2021	Associate Professor, Brown University
2013 – 2014	Associate Professor, University of Illinois at Urbana-Champaign
2010	Visiting Scholar, University of Pennsylvania
2007 – 2013	Assistant Professor, Princeton University

### Education

2002 – 2007	PhD in Economics, The University of Iowa
2000 – 2002	MA in Economics, EERC, Kyiv-Mohyla Academy, Ukraine
1995 – 2001	Diploma in Applied Mathematics and Computer Science, National Technical University of Ukraine, “KPI”

### Scientific/Academic Honors and Awards

2020	Elected a Fellow of the International Association of Applied Econometrics
2019 – 2021	NSF Grant SES-1851796 “Adaptive Estimation of Mixed Discrete-Continuous Distributions under Smoothness and Sparsity”
2013 – 2016	NSF Grant SES-1260861 “Unification of Bayesian and Frequentist Inference in Econometrics”
2008	The Zellner Thesis Award, Honorable Mention, Journal of Business and Economic Statistics, 2008

### Published and Forthcoming Papers

1. Adaptive Bayesian Estimation of Mixed Discrete-Continuous Distributions under Smoothness and Sparsity, joint with Justinas Pelenis, accepted by *Econometrica*.
2. Adaptive Bayesian Estimation of Conditional Discrete-Continuous Distributions with an Application to Stock Market Trading Activity, joint with Justinas Pelenis, forthcoming in *Journal of Econometrics*.
3. Optimal Auxiliary Priors and Reversible Jump Proposals for a Class of Variable Dimension Models, *Econometric Theory*, Volume 37, Issue 1 (February 2021), pp. 49-81.
4. Adaptive Bayesian Estimation of Conditional Densities, joint with Debdeep Pati, *Econometric Theory*, Volume 33, Issue 4 (August 2017), pp. 980-1012.
5. Credibility of Confidence Sets in Nonstandard Econometric Problems, joint with Ulrich Müller, *Econometrica*, Volume 84, Issue 6 (November 2016), pp. 2183-2213.
6. Coverage Inducing Priors in Nonstandard Inference Problems, joint with Ulrich Müller, *Journal of the American Statistical Association*, Volume 111, Issue 515, 2016, pp. 1233-1241.
7. Bayesian Regression with Nonparametric Heteroskedasticity, *Journal of Econometrics*, Volume 185, Issue 2, April 2015, pp. 409-419.
8. Semiparametric Inference in Dynamic Binary Choice Models, joint with Xun Tang, *Review of Economic Studies*, Volume 81, Issue 3, 2014, pp. 1229-1262.

9. Posterior Consistency in Conditional Density Estimation by Covariate Dependent Mixtures, joint with Justinas Pelenis, *Econometric Theory*, Volume 30, Issue 03, June 2014, pp. 606-646.
10. On the Surjectivity of the Mapping between Utilities and Choice Probabilities, joint with Satoru Takahashi, 2013, *Quantitative Economics*, Volume 4, Issue 1, March 2013, pp. 149-155.
11. Bayesian Modeling of Joint and Conditional Distributions, joint with Justinas Pelenis, *Journal of Econometrics*, Volume 168, Issue 2, June 2012, pp. 332-346.
12. Estimation of Dynamic Discrete Choice Models Using Artificial Neural Network Approximations, *Econometric Reviews*, Volume 31, Issue 1, 2012, pp. 84-106.
13. Approximation of Conditional Densities by Smooth Mixtures of Regressions, *Annals of Statistics*, 38(3), 2010, pp. 1733-1766.
14. Continuity and Differentiability of Expected Value Functions in Dynamic Discrete Choice Models, *Quantitative Economics*, Vol. 1, Issue 2 (November 2010), pp 305-322.
15. Inference in Dynamic Discrete Choice Models with Serially Correlated Unobserved State Variables, *Econometrica*, Volume 77, Issue 5 (September, 2009), pp. 1665-1682.

### Current Working Papers

1. Semiparametric Bayesian Estimation of Dynamic Discrete Choice Models, joint with Kenichi Shimizu.

### Older Working Papers

1. Semiparametric Identification of Dynamic Multinomial Choice Models, working paper.
2. MCMC Estimation of a Finite Beta Mixture, 2010, joint with Xun Tang, working paper.
3. Implementation of Bayesian Inference in Dynamic Discrete Choice Models, working paper.

### Conferences, Seminars, and Presentations

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| 2006 | Seminar on Bayesian Inference in Econometrics and Statistics, Univesity of Iowa  |
| 2007 | Job market: University of Pennsylvania, UIUC, University of Washington, Purdue University, University of Rochester, University of Arizona, Georgetown University, University of Colorado, Princeton University, UCLA, UCL, University of Warwick |
| 2007 | Harvard-MIT econometrics workshop  |
| 2007 | Kiev School of Economics, Ukraine  |
| 2007 | Conference on Computing in Economics and Finance, Montreal, Canada   |
| 2007 | North American Summer Meetings of the Econometric Society  |
| 2007 | Greater New York Metropolitan Area Econometrics Colloquium   |
| 2008 | Iowa Alumni Workshop, University of Iowa   |
| 2008 | Seminar on Bayesian Inference in Econometrics and Statistics, Chicago GSB  |
| 2008 | Conference "Small Open Economies in Globalized World," Waterloo, Canada  |
| 2008 | North American Summer Meetings of the Econometric Society  |
| 2008 | Conference on Computing in Economics and Finance, Paris, France  |
| 2008 | Copenhagen Microeconometrics Summer Workshop, University of Copenhagen, Denmark  |
| 2008 | First ERID Conference: "Identification Issues in Economics," Duke University   |
| 2008 | Columbia University, University of Montreal, University of Toronto   |
| 2009 | Seminar on Bayesian Inference in Econometrics and Statistics, Washington University in St. Louis   |
| 2009 | 7th Workshop on Bayesian Nonparametrics, Collegio Carlo Alberto, Turin, Italy  |
| 2009 | Stanford Institute for Theoretical Economics   |

- 2009 European Economic Association and the Econometric Society European meeting, Barcelona, Spain
- 2009 Meetings of the Midwest Econometrics Group, Purdue University
- 2009 Nonparametric Bayes Workshop at NIPS 2009, Whistler, Canada
- 2010 Bayesian econometrics workshop, RCEF, Rimini, Italy
- 2010 Conference on Dynamic Aspects in Economic Decision Making, University of Copenhagen, Denmark
- 2010 Econometric Society World Congress, Shanghai, China
- 2010 Advancing Applied Microeconometrics Conference, Beijing, China
- 2010 Seminar and minicourses at Indiana University
- 2010 Northwestern University, University of Pennsylvania, Harvard-MIT, University of Wisconsin-Madison, Penn State University
- 2010 Econometrics Jamboree, Duke University
- 2010 Greater New York Metropolitan Area Econometrics Colloquium, NYU
- 2011 North American Winter Meetings of the Econometric Society, Denver
- 2011 Seminar on Bayesian Inference in Econometrics and Statistics, Washington University in St. Louis
- 2011 Conference in honor of Chris Sims, Seoul National University and Korea Development Institute
- 2011 Cowles summer conference, Bayesian Semi/Non Parametric Econometrics and Statistics, Yale
- 2011 Journal of Applied Econometrics Conference: Identification and Estimation of Models with Strategic Interactions, Yale
- 2011 8th Workshop on Bayesian Nonparametrics, Mexico
- 2011 Midwest Econometrics Group conference, Chicago
- 2011 Machine learning and statistics seminar, Princeton
- 2011 Brown, Ohio State, Virginia, Columbia, NYU
- 2011 Greater New York Metropolitan Area Econometrics Colloquium, University of Pennsylvania
- 2012 Chicago Booth, Cornell, Boston University, Harvard-MIT
- 2012 Junior Festival on New Developments in Microeconometrics, Northwestern
- 2012 ISBA World Meeting, Kyoto, Japan
- 2012 Joint Statistical Meetings, San Diego, CA
- 2012 The Econometrics of Dynamic Games, CEME Conference, NYU Stern
- 2012 Bayesian econometrics workshop, RCEF, Toronto, Canada
- 2012 Bayesian nonparametrics, ICERM, Brown University
- 2012 Greater New York Metropolitan Area Econometrics Colloquium, NYU
- 2013 North American Winter Meetings of the Econometric Society, San Diego, CA
- 2013 UIUC, Iowa, Caltech, Kwansei Gakuin, Tilburg, Brown, UIUC statistics, Texas Austin
- 2013 Midwest Economic Association Meetings
- 2013 Seminar on Bayesian Inference in Econometrics and Statistics, Washington University in St. Louis
- 2013 Bayesian econometrics workshop, RCEF, Rimini, Italy
- 2013 9th Workshop on Bayesian Nonparametrics, Netherlands
- 2013 Conference on Bayesian Methods in Microeconomic Modeling, Caltech
- 2013 EFaB@ Bayes 250 Workshop, Duke
- 2014 North American Winter Meetings of the Econometric Society, Philadelphia
- 2014 USC, UC San Diego
- 2014 Cowles summer conference 2014, Yale
- 2014 ISBA 2014 meetings, Cancun, Mexico

2014	U of Michigan, Michigan State
2015	Brown (applied math), Tokyo University, Vanderbilt, NYU
2015	10th Workshop on Bayesian Nonparametrics, Raleigh, NC
2015	11th Objective Bayes Workshop, Valencia
2015	Econometric Society World Congress 2015, Montreal, Canada
2016	The Sixth IMSISBA MCMSKI V meeting, Breaking News! Session, Lenzerheide
2016	University of Pennsylvania, Duke (statistics), NC State (statistics), Emory, HKUST, Yale, Princeton, University of Chicago
2016	ISBA 2016 meetings, Italy
2016	IAAE Meeting, Italy
2016	Asia Meeting of the Econometric Society, Kyoto, Japan
2017	UBC, LSE, UCL, Harvard-MIT
2017	11th Workshop on Bayesian Nonparametrics, Paris, France
2017	Lorentz Center workshop on Bayesian and nonlinear inverse problems, Netherlands
2017	OBayes Meeting, Austin, TX
2018	Bayes Comp 2018, Barcelona, Spain
2018	CIREQ econometrics conference, Montreal, Canada
2018	Seminar on Bayesian Inference in Econometrics and Statistics, Stanford, Palo Alto, CA
2018	4th Dongbei Econometrics Workshop, DUFE, Dalian, China
2018	European Seminar on Bayesian Econometrics, New Orleans, LA
2018	Greater New York Metropolitan Area Econometrics Colloquium, Princeton
2019	North American Winter Meetings of the Econometric Society, Atlanta, GA
2019	Computation and Econometrics Workshop, GRIPS, Tokyo, Japan (keynote talk invitation declined)
2019	International Association of Applied Econometrics Meeting, Cyprus
2019	12th Workshop on Bayesian Nonparametrics, Oxford, UK
2019	OBayes Meeting, Warwick, UK
2019	RCEA Bayesian Workshop, Cyprus
2019	Singapore Management University, Kyoto University, Princeton University (postponed)
2021	University of Notre Dame
2021	University of Glasgow (scheduled)

### Professional Activities

Associate Editor, *Econometrica*, July 2018 -

Associate Editor, *Journal of Econometrics*, January 2016 - December 2018

Associate Editor, *Econometrics Journal*, January 2015 -

Associate Editor, *Journal of Business & Economic Statistics*, November 2013 - December 2018

Referee for: *Econometrica*, *American Economic Review*, *Review of Economic Studies*, *Annals of Statistics*, *Journal of American Statistical Association*, *Journal of the Royal Statistical Society*, *Biometrika*, *Journal of Econometrics*, *Econometric Theory*, *Journal of Business and Economic Statistics*, *National Science Foundation*, *Social Sciences and Humanities Research Council of Canada*, *Quantitative Economics*, *Journal of Applied Econometrics*, *Journal of Statistical Planning and Inference*, *Journal of Monetary Economics*, *Computational Statistics and Data Analysis*, *Electronic Journal of Statistics*, *Bayesian Analysis*, *Manchester School*, *Oxford Bulletin of Economics and Statistics*, *Journal of the European Association of Labour Economists*.

Conferences organized:

- 2008 Greater New York Metropolitan Area Econometrics Colloquium, Princeton, co-organized with Andres Aradillas-Lopez and Ulrich Mueller.
- 2011 Cowles Summer Conference 2011, Bayesian Semi/Non Parametric Econometrics and Statistics, Yale, co-organized with Taisuke Otsu.
- 2015 Econometric Society World Congress 2015, Member of Program Committee
- 2017 International Association for Applied Econometrics (IAAE), 2017 Annual Conference, Japan; Member of Scientific Committee
- 2017 Greater New York Metropolitan Area Econometrics Colloquium, Brown, co-organized with Adam McCloskey, Eric Renault, and Susanne Schennach.
- 2019 Seminar on Bayesian Inference in Econometrics and Statistics, Brown, co-organized with Sid Chib
- 2020 World Congress of the Econometric Society, Milan, Italy, program area coordinator in Bayesian econometrics

**Dissertation Supervision (student, date of completion, placement)**

- Justinas Pelenis (2011), Vienna Institute for Advanced Studies
- Benjamin Connault (2015), University of Pennsylvania
- Kenichi Shimizu (2020), Adam Smith Business School, University of Glasgow

**Teaching**

- 2014 – ECON 1630 - Undergraduate Econometrics, ECON 2040 - Graduate Econometrics II, ECON 2600 - Topics in Econometrics, Brown University
- 2013 – 2014 ECON 577 - Topics in Econometrics, UIUC
- 2007 – 2012 ECO 519 - Advanced Econometrics, ECO 517 - Econometric Theory I, ECO 302 and 312 - Undergraduate Econometrics, Princeton University
- 2004 – 2006 Microeconomics for graduate accounting students, Math Camp for graduate students, The University of Iowa