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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. Semiparametric Bayesian Estimation of Dynamic Discrete Choice Models, joint with Kenichi Shimizu, *Journal of Econometrics*, Volume 238, Issue 2, January 2024.
2. Adaptive Bayesian Estimation of Mixed Discrete-Continuous Distributions under Smoothness and Sparsity, joint with Justinas Pelenis, *Econometrica*, Volume 90, Issue 3 (May 2022), pp. 1355-1377.
3. Adaptive Bayesian Estimation of Conditional Discrete-Continuous Distributions with an Application to Stock Market Trading Activity, joint with Justinas Pelenis, *Journal of Econometrics*, Volume 230, Issue 1 (September 2022), pp. 62-82.
4. 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.
5. Adaptive Bayesian Estimation of Conditional Densities, joint with Debdeep Pati, *Econometric Theory*, Volume 33, Issue 4 (August 2017), pp. 980-1012.
6. Credibility of Confidence Sets in Nonstandard Econometric Problems, joint with Ulrich Müller, *Econometrica*, Volume 84, Issue 6 (November 2016), pp. 2183-2213.
7. 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.
8. Bayesian Regression with Nonparametric Heteroskedasticity, *Journal of Econometrics*, Volume 185, Issue 2, April 2015, pp. 409-419.

9. Semiparametric Inference in Dynamic Binary Choice Models, joint with Xun Tang, *Review of Economic Studies*, Volume 81, Issue 3, 2014, pp. 1229-1262.
10. 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.
11. 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.
12. Bayesian Modeling of Joint and Conditional Distributions, joint with Justinas Pelenis, *Journal of Econometrics*, Volume 168, Issue 2, June 2012, pp. 332-346.
13. Estimation of Dynamic Discrete Choice Models Using Artificial Neural Network Approximations, *Econometric Reviews*, Volume 31, Issue 1, 2012, pp. 84-106.
14. Approximation of Conditional Densities by Smooth Mixtures of Regressions, *Annals of Statistics*, 38(3), 2010, pp. 1733-1766.
15. Continuity and Differentiability of Expected Value Functions in Dynamic Discrete Choice Models, *Quantitative Economics*, Vol. 1, Issue 2 (November 2010), pp 305-322.
16. 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. Locally Robust Efficient Bayesian Inference, with Ulrich Mueller and Marco Del Negro, working paper.

#### 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 meeting, 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 IMS-ISBA 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 meeting, 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, University of Glasgow
- 2022 ISBA 2022 meeting, Montreal, Canada
- 2022 European Economic Association and the Econometric Society European meeting, Milan, Italy
- 2022 University of Pennsylvania, Berkeley University
- 2023 University of Colorado at Boulder, Chicago Booth, Texas A&M
- 2023 Optimization-Conscious Econometrics Conference, University of Chicago Booth
- 2023 Conference on Computing in Economics and Finance, Nice, France
- 2023 International Association of Applied Econometrics Meeting, Oslo, Norway
- 2023 European Economic Association and the Econometric Society European Meeting, Barcelona, Spain
- 2023 Invited lecture, Webinar Series organized by BNP-ISBA, December 2023
- 2024 Pittsburgh University (invited), Rutgers University (invited), Harvard (invited)

### 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*, *Journal of Political Economy*, *Review of Economic Studies*, *Annals of Statistics*, *Journal of American Statistical Association*, *Journal of the Royal Statistical Society*, *Biometrika*, *National Science Foundation*, *Social Sciences and Humanities Research Council of Canada*, *Operations Research*, *Journal of Econometrics*, *Econometric Theory*, *Journal of Business and Economic Statistics*, *Quantitative Economics*, *Econometrics Journal*, *Journal of Applied Econometrics*, *Review of Economics and Statistics*, *Journal of Monetary Economics*, *Economics Letters*, *Bernoulli*, *Bayesian Analysis*, *Journal of Statistical Planning and Inference*, *Electronic Journal of Statistics*, *Journal of Computational and Graphical Statistics*, *Computational Statistics and Data 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
- Marco Stenborg Petterson (2022), Centre for Studies in Economics and Finance (CSEF), Naples

### **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