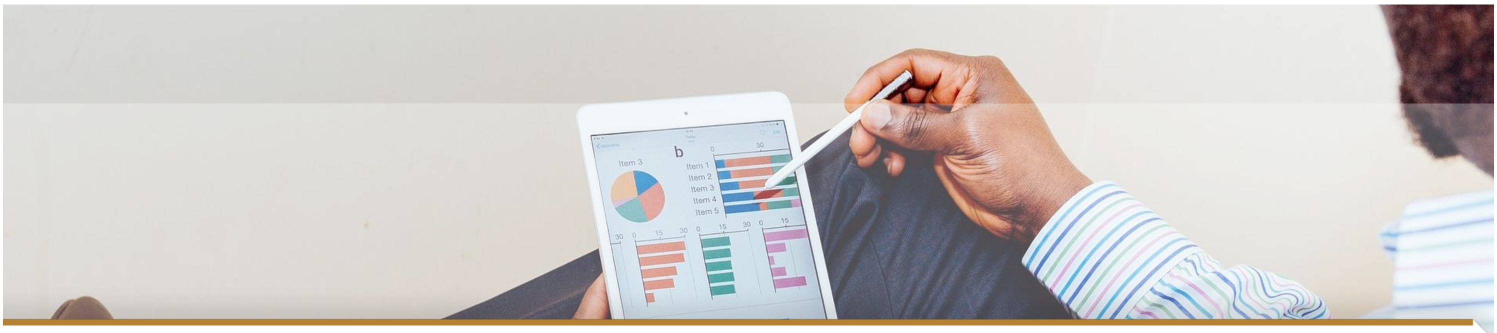

Structural Econometrics masterclass: November 20-22, 2023

Date: **20th November 2023** Time: **10:00** Location: **K1201**

This Structural Econometrics masterclass comprises 12 in-person sessions that revolve around dynamic discrete choice modelling, identification and estimation of model parameters, unobserved heterogeneity, and related applications (e.g., lifecycle labor supply, career concerns).

Professor Robert A. Miller (Carnegie Mellon) and Dr. Aaron Barkley (Melbourne) will deliver the theoretical and practical lectures respectively.

The masterclass is open to Ph.D. students (including Research Master's students) and Ph.D. holders in economics or related fields from the Netherlands (universities, public or private sector) and abroad. The masterclass is sponsored by the Department of Econometrics & OR at Tilburg University and is free of charge, but registration is mandatory. Participants are expected to attend the entire course over three days. The registration closes on Sunday November 12, 2023.

Location

The masterclass will take place in room K 1201 in the Koopmans building of Tilburg University, as per the following schedule. A campus map is available. Participants are advised to bring their own laptops.

Program

Monday November 20, 2023

10:00 am – 11:15 am: Introduction to dynamic discrete choice (lecture)

11:15 am – 11:30 am: Short break

11:30 am – 12:45 pm: Identification (lecture)

12:45 pm – 1:15 pm: Lunch (provided)

1:15 pm – 2 30 pm: Conditional choice probability (CCP) estimators (lecture)

2:30 pm – 2:45 pm: Short break

2:45 pm – 4:00 pm: Estimating with CCP (practicum)

Tuesday November 21, 2023

10:00 am – 11:15 am: Lifecycle choices (lecture)

11:15 am – 11:30 am: Short break

11:30 am – 12:45 pm: Relaxing conditional independence (lecture)

12:45 pm – 1:15 pm: Lunch (provided)

1:15 pm – 2:30 pm: Finite dependence (lecture)

2:30 pm – 2:45 pm: Short break

2:45 pm – 4:00 pm: Estimating models with unobserved heterogeneity (practicum)

Wednesday November 22, 2023

10:00 am – 11:15 am: Extension to dynamic games (lecture)

11:15 am – 11:30 am: Short break

11:30 am – 12:45 pm: Optimal contracting when there is moral hazard (lecture)

12:45 pm – 1:15 pm: Lunch (provided)

1:15 pm – 2:30 pm: Career choices and concerns (lecture)

2:30 pm – 2:45 pm: Short break

2:45 pm – 4:00 pm: Estimating a dynamic game (practicum)

Registration is paused because the course is full. For enquiries, please e-mail secretariaat.econometrie@tilburguniversity.edu