

# Nail Kashaev

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## *Professional Appointments*

Assistant Professor, The University of Western Ontario, 2016–present

## *Education*

Ph.D. Economics, Pennsylvania State University, 2010–2016

M.A. Economics, New Economic School, 2008–2010

B.Sci. & M.Sci. Applied Physics, Moscow Institute of Physics and Technology, 2004–2010

## *Fields of Interest*

Econometric Theory, Industrial Organization, Applied Econometrics, Economic Theory

## *Accepted and Published Papers*

**Stochastic revealed preferences with measurement error**, with Victor H. Aguiar, 2021, *Review of Economic Studies*, 88(4), pp 2042–2093

**Discerning solution concepts for discrete games**, with Bruno Salcedo, 2021, *Journal of Business & Economic Statistics*. 39(4), pp 1001–1014

**Random rank-dependent expected utility**, with Victor H. Aguiar, 2022, *Games*, 13(1), 13 (Special Issue “Developing and Testing Theories of Decision Making”)

**Identification and estimation of multinomial choice models with latent special covariates** (previously “Identification and estimation of discrete outcome models with latent special covariates”), 2022, *Journal of Business & Economic Statistics*, **accepted**

**A random attention and utility model**, with Victor H. Aguiar, 2022, *Journal of Economic Theory*, **accepted**

**Prices, profits, proxies, and production**, with Victor H. Aguiar and Roy Allen, 2022, *Journal of Econometrics*, **accepted**

**Random utility and limited consideration**, with Victor H. Aguiar, Maria Jose Boccardi, and Jeongbin Kim, 2022, *Quantitative Economics*, **accepted**

## *Working Papers*

**Identification and estimation of discrete choice models with unobserved choice sets** (previously “Discrete choice and welfare analysis with unobserved choice sets”), with Victor H. Aguiar, 2022, **revise & resubmit**, *Journal of Business & Economic Statistics*

**Peer effects in random consideration sets**, with Natalia Lazzati, 2021, **reject & resubmit**, *Review of Economic Studies*

**Estimation of parametric binary outcome models with pure choice-based data with application to COVID-19-positive tests from British Columbia**, 2021, **reject & resubmit**, *Review of Economics & Statistics*

**Nonparametric analysis of dynamic random utility models**, with Victor H. Aguiar, 2022

### *Work in Progress*

**Testing for Nash behavior in binary games with complete information**

**Firm behavior and market equilibrium: evidence from airline industry**, with Bulat Gafarov and Bruno Salcedo

### *Teaching at University of Western Ontario*

Econometrics and quantitative methods I (graduate level), Fall 2017-2021

Advanced Econometrics I (graduate level), Fall 2017, Fall 2018, Fall 2020

Econometrics and quantitative methods II (graduate level), Spring 2017

Advanced Econometrics II (graduate level), Spring 2017

Senior Research Seminar in Economics (undergraduate level), Fall 2017, Spring 2018, Fall 2018, Spring 2019

### *Administrative Duties at University of Western Ontario*

Econometrics Ph.D. Comprehensive Committee, 2016-2022

Appointments Committee, 2016-2017, 2018-2019, 2021-2022

Applied Economics/Econometrics Workshop Co-Director (with Lance Lochner), 2019-2020

Applied Economics/Econometrics Workshop Co-Director (with Roy Allen), 2022-2023

Graduate Affairs Committee Faculty Member-at-Large, 2017-2018

Convocation Department Representative, 2017-2018

### *Student Supervision at University of Western Ontario*

Undergraduate: Da Wang, Jessica Ying Lee, Eliza Simon, Julian Donovan, Liam Macdonald, Liam Mackrell (2017-2018); Erin Yu, Alexa Newhouse, Daniel Burns, Hamza Ghaznavi (2018-2019)

Graduate: Charles Gauthier (Committee member, expected 2022); Charlotte Ursenbach (Committee member, expected 2023); Dazhuo Wei (Committee member, expected 2023); Xun Chen (Committee member, expected 2023); Brice Gueyap Kounga (Main advisor, expected 2025)

### *Professional activities*

Referee for *Econometric Reviews*, *Econometrics Journal*, *Journal of Econometrics*, *Journal of Political Economy*, *Management Science*, *Review of Economics and Statistics*, SSHRC.

Conference organization: Counterfactuals with Economic Restrictions 2019

Member of the Program Committee for the ES World Congress 2020

### *Presentations*

2022: CIREQ Montreal Econometrics Conference (poster), NASM ES, Bristol ESG (scheduled), Queen Mary ULondon (scheduled)

2021: NAWM ES, NASM ES, IAAE Conference, IO Canada Conference v2, HSE (Moscow), Bristol ESG

2020: NAWM ES, UMontreal, McMaster, vNAPW XI, WARP, ES World Congress, Duke

2019: CEA Meeting, NASM ES, Empirical Microeconomics Workshop (Banff, Alberta, Canada), Counterfactuals with Economic Restrictions (UWO), MEG, CESG (poster)

2018: UC Davis (ARE Department), NASM ES, IAAE Conference, MEG

2017: UToronto, NASM ES, CESG (poster), UCalgary

2016: CESG (discussant), MEG, HSE (Moscow), Toulouse SE, UOslo, UWestern Ontario

2013-2015: LAMES, MEG, NASM ES, Midwest Theory Spring Conference, Cornell

### *Grants and Fellowships*

SSHRC Insight Development Grant (with Victor H. Aguiar), 2022

SSHRC Exchange Grant, 2019

SSHRC Insight Development Grant (with Victor H. Aguiar), 2019

Faculty Research Development Fund Travel Grant, 2019

Faculty Research Development Fund: Estimation of the Probability of Nash behavior of firms, 2016

Faculty Research Development Fund: Identification and Estimation of Random Consideration Sets Models (with Victor H. Aguiar), 2016

Grow Award, 2014

### *Computer skills*

Matlab, Stata, Julia, C, T<sub>E</sub>X