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")

A random attention and utility model, with Victor H. Aguiar, 2022, *Journal of Economic Theory*, 204

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**

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

Peer effects in random consideration sets, with Natalia Lazzati, 2022, **reject & resubmit**, *Review of Economic Studies*

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*

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 2017-2022

Advanced Econometrics I (graduate level), Fall 2017, Fall 2018, Fall 2020, Fall 2022

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, 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

2023: Rice (scheduled), MSU (scheduled)

2022: CIREQ Montreal Econometrics Conference (poster), NASM ES, Bristol ESG, CEBA St. Petersburg (online), Notre Dame, Midwest Theory Conference, MEG, QMUL, LSE, UCL

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, TEX

Last updated: December 12, 2022