Dissertation Notes

Sol Yates

May 11, 2024

Contents

1 Friday 10-May

2 Saturday 11-May

[Multivariate ordered discrete response models – Tatiana Komarova,William Matcham]

This paper looks at Multivariate ordered discrete response models, with general rectangular structures.

Research Objective

1. Lattice models (typically estimated in practice) correspond to narrow bracketing. Multiple ordered univariate ordered responses together where decision thresholds are implicitly assumed to be independent.
2. Traditional economic theory assumes individuals bracket broadly
3. This paper introduces and analyses multivariate ordered response models corresponding t *broad bracketing*, with independent decision rules in different dimensions

FIGURE 1: Models with a lattice (left) and a non-lattice (right) structure

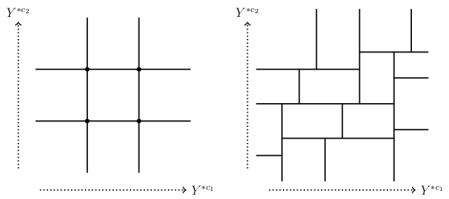

Figure 1

Main Finding

1. Introduce semi parametric specification of 3 models, using the d^{th} continuous latent process as a sum of an unobservable term ε_d and the index $x_d\beta_d$ (containing covariates x_d and unknown parameter vector β_d)
2. Provide formal results on the identification of semi-parametric versions of lattice and non-lattice models, under independence of the vector of unobservable (strong assumption?)
3.

Takeaway

[On Optimal Set Estimation for Partially Identified Binary Choice Models – Shakeeb Khan,Tatiana Komarova,Denis Nekipelov]

This paper looks at binary choice models