# PHILIPP EISENHAUER

Professor of Applied Microeconomics

## CONTACT DETAILS

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Germany

#### Publications

The approximate solution of finite-horizon discrete choice dynamic programming models: Revisiting Keane & Wolpin (1994) Journal of Applied Econometrics, 2019, vol. 34(1), pp. 149–153.

The generalized Roy model and the cost-benefit analysis of social programs (with J. Heckman and E. Vytlacil) *Journal of Political Economy*, 2015, vol. 123(2), pp. 413–443.

Estimation of dynamic discrete choice models by maximum likelihood and the simulated method of moments (with J. Heckman and S. Mosso) *International Economic Review*, 2015, vol. 56(2), pp. 331–357.

#### WORKING PAPERS

Robust investment under risk and ambiguity (with M. Blesch), submitted Robust human capital investment under risk and ambiguity, (with R. Suchy), under revision

## RESEARCH IN PROGRESS

 $E^2$ : Economics meets epidemiology (with J. Hasenauer and L. Janys)

Intertemporal altruism (with F. Chopra, A. Falk, and T. Gräber)

Labor supply, expectations, and the part-time penalty (with B. Ilieva, P. Haan, A. Schrenker, and G. von Weizsäcker)

General education, vocational training, and labor market outcomes over the lifecycle (with A. Gehlen and A. Schiprowski)

The option value of education (with M. Bhuller and M. Mendel)

Sparse grids and machine learning methods for structural microeconometric models (with J. Gabler, D. Mikushin, and S. Scheidegger)

Uncertainty quantification for structural microeconometric models (with J. Gabler, L. Janys, and T. Mensinger)

#### RESEARCH SOFTWARE

respy	Open-source packa	ge for the solution	, simulation,	and esti-
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mation of Eckstein-Keane-Wolpin models

#### EDUCATION

11/2014-09/2019	Postdoctoral Scholar at the University of Bonn
03/2013 - 10/2014	Postdoctoral Scholar at the University of Chicago

Advisor: James J. Heckman

09/2007-03/2013 Ph.D. in Economics at the University of Mannheim

Thesis: Essays in the Econometrics of Policy Evaluation Advisors: Wolfgang Franz and James J. Heckman

### Teaching

Bonn	Microeconometrics.	Labor Economics	Econometrics of Pol-

icy Evaluation, Structural Behavioral Economics

Chicago Software Engineering for Economists, Computational Econo-

metrics

#### Grants

06/2015	Excellence Strategy for support of Open Source Economics
	(EUR 90,000)

06/2015AXA Research Fund for research on robust decisions over

the life cycle (EUR 120,000)

02/2015Microsoft Research Grant for access to Microsoft Azure cloud

computing infrastructure in support of research (USD 20,000)

01/2015Microsoft Educator Grant for access to Microsoft Azure cloud

computing infrastructure in support of teaching (USD 21,000)

#### PROFESSIONAL AND DEPARTMENTAL SERVICES

since 2019 Domain Co-Chair for Emerging Application of the *Platform* 

for Advanced Scientific Computing (PASC) Conference

since 2018 Founder of OpenSourceEconomics, a platform for transdisci-

plinary collaboration between economists, mathematicians,

and computational scientists

06/2019 Co-Organizer of the Conference on the Structural Behavioral

Economics at the Institute on Behavior & Inequality (BRIQ)

11/2017 Co-Organizer of the Conference on the Structural Analysis of

Inequality at the Institute on Behavior & Inequality (BRIQ)

03/2015–06/2015 Co-Organizer of the Computational Economics Colloquium

at the University of Chicago

Refereeing Econometrica, Journal of Political Economy, American Eco-

nomic Review, The Review of Economic Studies, The Quarterly Journal of Economics, International Economic Review,

National Science Foundation

#### Presentations

Presentations University of Cologne, University of Chicago, Yale Univer-

sity, University of Zurich, University of Bonn, IZA Bonn, DIW Berlin, ZEW Mannheim (among others and including

scheduled)

#### References

James Heckman

University of Chicago Email jjh@uchicago.edu

John Rust

Georgetown University Email jrust@editorialexpress.com

Armin Falk

University of Bonn Email armin.falk@briq-institute.org

September 24, 2020