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Research Interests: Econometric theory, Bayesian econometrics, dynamic discrete choice models

Academic Positions

2021 – Professor, Brown University
2014 – 2021 Associate Professor, Brown University
2013 – 2014 Associate Professor, University of Illinois at Urbana-Champaign
2010 Visiting Scholar, University of Pennsylvania
2007 – 2013 Assistant Professor, Princeton University

Education

2002 – 2007 PhD in Economics, The University of Iowa
2000 – 2002 MA in Economics, EERC, Kyiv-Mohyla Academy, Ukraine
1995 – 2001 Diploma in Applied Mathematics and Computer Science, National Technical University of Ukraine, “KPI”

Scientific/Academic Honors and Awards

2020 Elected a Fellow of the International Association of Applied Econometrics
2019 – 2021 NSF Grant SES-1851796 “Adaptive Estimation of Mixed Discrete-Continuous Distributions under Smoothness and Sparsity”
2013 – 2016 NSF Grant SES-1260861 “Unification of Bayesian and Frequentist Inference in Econometrics”
2008 The Zellner Thesis Award, Honorable Mention, Journal of Business and Economic Statistics, 2008

Published and Forthcoming Papers

1. Adaptive Bayesian Estimation of Mixed Discrete-Continuous Distributions under Smoothness and Sparsity, joint with Justinas Pelenis, *Econometrica*, Volume 90, Issue 3 (May 2022), pp. 1355-1377.
2. Adaptive Bayesian Estimation of Conditional Discrete-Continuous Distributions with an Application to Stock Market Trading Activity, joint with Justinas Pelenis, *Journal of Econometrics*, Volume 230, Issue 1 (September 2022), pp. 62-82.
3. Optimal Auxiliary Priors and Reversible Jump Proposals for a Class of Variable Dimension Models, *Econometric Theory*, Volume 37, Issue 1 (February 2021), pp. 49-81.
4. Adaptive Bayesian Estimation of Conditional Densities, joint with Debdeep Pati, *Econometric Theory*, Volume 33, Issue 4 (August 2017), pp. 980-1012.
5. Credibility of Confidence Sets in Nonstandard Econometric Problems, joint with Ulrich Müller, *Econometrica*, Volume 84, Issue 6 (November 2016), pp. 2183-2213.
6. Coverage Inducing Priors in Nonstandard Inference Problems, joint with Ulrich Müller, *Journal of the American Statistical Association*, Volume 111, Issue 515, 2016, pp. 1233-1241.
7. Bayesian Regression with Nonparametric Heteroskedasticity, *Journal of Econometrics*, Volume 185, Issue 2, April 2015, pp. 409-419.
8. Semiparametric Inference in Dynamic Binary Choice Models, joint with Xun Tang, *Review of Economic Studies*, Volume 81, Issue 3, 2014, pp. 1229-1262.

9. Posterior Consistency in Conditional Density Estimation by Covariate Dependent Mixtures, joint with Justinas Pelenis, *Econometric Theory*, Volume 30, Issue 03, June 2014, pp. 606-646.
10. On the Surjectivity of the Mapping between Utilities and Choice Probabilities, joint with Satoru Takahashi, 2013, *Quantitative Economics*, Volume 4, Issue 1, March 2013, pp. 149-155.
11. Bayesian Modeling of Joint and Conditional Distributions, joint with Justinas Pelenis, *Journal of Econometrics*, Volume 168, Issue 2, June 2012, pp. 332-346.
12. Estimation of Dynamic Discrete Choice Models Using Artificial Neural Network Approximations, *Econometric Reviews*, Volume 31, Issue 1, 2012, pp. 84-106.
13. Approximation of Conditional Densities by Smooth Mixtures of Regressions, *Annals of Statistics*, 38(3), 2010, pp. 1733-1766.
14. Continuity and Differentiability of Expected Value Functions in Dynamic Discrete Choice Models, *Quantitative Economics*, Vol. 1, Issue 2 (November 2010), pp 305-322.
15. Inference in Dynamic Discrete Choice Models with Serially Correlated Unobserved State Variables, *Econometrica*, Volume 77, Issue 5 (September, 2009), pp. 1665-1682.

Current Working Papers

1. Semiparametric Bayesian Estimation of Dynamic Discrete Choice Models, joint with Kenichi Shimizu.

Older Working Papers

1. Semiparametric Identification of Dynamic Multinomial Choice Models, working paper.
2. MCMC Estimation of a Finite Beta Mixture, 2010, joint with Xun Tang, working paper.
3. Implementation of Bayesian Inference in Dynamic Discrete Choice Models, working paper.

Conferences, Seminars, and Presentations

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| 2006 | Seminar on Bayesian Inference in Econometrics and Statistics, University of Iowa |
| 2007 | Job market: University of Pennsylvania, UIUC, University of Washington, Purdue University, University of Rochester, University of Arizona, Georgetown University, University of Colorado, Princeton University, UCLA, UCL, University of Warwick |
| 2007 | Harvard-MIT econometrics workshop |
| 2007 | Kiev School of Economics, Ukraine |
| 2007 | Conference on Computing in Economics and Finance, Montreal, Canada |
| 2007 | North American Summer Meetings of the Econometric Society |
| 2007 | Greater New York Metropolitan Area Econometrics Colloquium |
| 2008 | Iowa Alumni Workshop, University of Iowa |
| 2008 | Seminar on Bayesian Inference in Econometrics and Statistics, Chicago GSB |
| 2008 | Conference "Small Open Economies in Globalized World," Waterloo, Canada |
| 2008 | North American Summer Meetings of the Econometric Society |
| 2008 | Conference on Computing in Economics and Finance, Paris, France |
| 2008 | Copenhagen Microeconometrics Summer Workshop, University of Copenhagen, Denmark |
| 2008 | First ERID Conference: "Identification Issues in Economics," Duke University |
| 2008 | Columbia University, University of Montreal, University of Toronto |
| 2009 | Seminar on Bayesian Inference in Econometrics and Statistics, Washington University in St. Louis |
| 2009 | 7th Workshop on Bayesian Nonparametrics, Collegio Carlo Alberto, Turin, Italy |
| 2009 | Stanford Institute for Theoretical Economics |

- 2009 European Economic Association and the Econometric Society European meeting, Barcelona, Spain
- 2009 Meetings of the Midwest Econometrics Group, Purdue University
- 2009 Nonparametric Bayes Workshop at NIPS 2009, Whistler, Canada
- 2010 Bayesian econometrics workshop, RCEF, Rimini, Italy
- 2010 Conference on Dynamic Aspects in Economic Decision Making, University of Copenhagen, Denmark
- 2010 Econometric Society World Congress, Shanghai, China
- 2010 Advancing Applied Microeconometrics Conference, Beijing, China
- 2010 Seminar and minicourses at Indiana University
- 2010 Northwestern University, University of Pennsylvania, Harvard-MIT, University of Wisconsin-Madison, Penn State University
- 2010 Econometrics Jamboree, Duke University
- 2010 Greater New York Metropolitan Area Econometrics Colloquium, NYU
- 2011 North American Winter Meetings of the Econometric Society, Denver
- 2011 Seminar on Bayesian Inference in Econometrics and Statistics, Washington University in St. Louis
- 2011 Conference in honor of Chris Sims, Seoul National University and Korea Development Institute
- 2011 Cowles summer conference, Bayesian Semi/Non Parametric Econometrics and Statistics, Yale
- 2011 Journal of Applied Econometrics Conference: Identification and Estimation of Models with Strategic Interactions, Yale
- 2011 8th Workshop on Bayesian Nonparametrics, Mexico
- 2011 Midwest Econometrics Group conference, Chicago
- 2011 Machine learning and statistics seminar, Princeton
- 2011 Brown, Ohio State, Virginia, Columbia, NYU
- 2011 Greater New York Metropolitan Area Econometrics Colloquium, University of Pennsylvania
- 2012 Chicago Booth, Cornell, Boston University, Harvard-MIT
- 2012 Junior Festival on New Developments in Microeconometrics, Northwestern
- 2012 ISBA World Meeting, Kyoto, Japan
- 2012 Joint Statistical Meetings, San Diego, CA
- 2012 The Econometrics of Dynamic Games, CEME Conference, NYU Stern
- 2012 Bayesian econometrics workshop, RCEF, Toronto, Canada
- 2012 Bayesian nonparametrics, ICERM, Brown University
- 2012 Greater New York Metropolitan Area Econometrics Colloquium, NYU
- 2013 North American Winter Meetings of the Econometric Society, San Diego, CA
- 2013 UIUC, Iowa, Caltech, Kwansai Gakuin, Tilburg, Brown, UIUC statistics, Texas Austin
- 2013 Midwest Economic Association Meetings
- 2013 Seminar on Bayesian Inference in Econometrics and Statistics, Washington University in St. Louis
- 2013 Bayesian econometrics workshop, RCEF, Rimini, Italy
- 2013 9th Workshop on Bayesian Nonparametrics, Netherlands
- 2013 Conference on Bayesian Methods in Microeconomic Modeling, Caltech
- 2013 EFaB@ Bayes 250 Workshop, Duke
- 2014 North American Winter Meetings of the Econometric Society, Philadelphia
- 2014 USC, UC San Diego
- 2014 Cowles summer conference 2014, Yale
- 2014 ISBA 2014 meeting, Cancun, Mexico

- 2014 U of Michigan, Michigan State
- 2015 Brown (applied math), Tokyo University, Vanderbilt, NYU
- 2015 10th Workshop on Bayesian Nonparametrics, Raleigh, NC
- 2015 11th Objective Bayes Workshop, Valencia
- 2015 Econometric Society World Congress 2015, Montreal, Canada
- 2016 The Sixth IMS-ISBA MCMSKI V meeting, Breaking News! Session, Lenzerheide
- 2016 University of Pennsylvania, Duke (statistics), NC State (statistics), Emory, HKUST, Yale, Princeton, University of Chicago
- 2016 ISBA 2016 meeting, Italy
- 2016 IAAE Meeting, Italy
- 2016 Asia Meeting of the Econometric Society, Kyoto, Japan
- 2017 UBC, LSE, UCL, Harvard-MIT
- 2017 11th Workshop on Bayesian Nonparametrics, Paris, France
- 2017 Lorentz Center workshop on Bayesian and nonlinear inverse problems, Netherlands
- 2017 OBayes Meeting, Austin, TX
- 2018 Bayes Comp 2018, Barcelona, Spain
- 2018 CIREQ econometrics conference, Montreal, Canada
- 2018 Seminar on Bayesian Inference in Econometrics and Statistics, Stanford, Palo Alto, CA
- 2018 4th Dongbei Econometrics Workshop, DUFE, Dalian, China
- 2018 European Seminar on Bayesian Econometrics, New Orleans, LA
- 2018 Greater New York Metropolitan Area Econometrics Colloquium, Princeton
- 2019 North American Winter Meetings of the Econometric Society, Atlanta, GA
- 2019 Computation and Econometrics Workshop, GRIPS, Tokyo, Japan (keynote talk invitation declined)
- 2019 International Association of Applied Econometrics Meeting, Cyprus
- 2019 12th Workshop on Bayesian Nonparametrics, Oxford, UK
- 2019 OBayes Meeting, Warwick, UK
- 2019 RCEA Bayesian Workshop, Cyprus
- 2019 Singapore Management University, Kyoto University, Princeton University (postponed)
- 2021 University of Notre Dame, University of Glasgow
- 2022 ISBA 2022 meeting, Montreal, Canada
- 2022 European Economic Association and the Econometric Society European meeting, Milan, Italy
- 2022 University of Pennsylvania, Berkeley University
- 2023 Chicago Booth (scheduled)
- 2023 Optimization-Conscious Econometrics Conference, University of Chicago Booth (invited)

Professional Activities

Associate Editor, *Econometrica*, July 2018 -

Associate Editor, *Journal of Econometrics*, January 2016 - December 2018

Associate Editor, *Econometrics Journal*, January 2015 -

Associate Editor, *Journal of Business & Economic Statistics*, November 2013 - December 2018

Referee for: *Econometrica*, *American Economic Review*, *Journal of Political Economy*, *Review of Economic Studies*, *Annals of Statistics*, *Journal of American Statistical Association*, *Journal of the Royal Statistical Society*, *Biometrika*, *National Science Foundation*, *Social Sciences and Humanities Research Council of Canada*, *Operations Research*, *Journal of Econometrics*, *Econometric Theory*, *Journal of Business and Economic Statistics*, *Quantitative Economics*, *Econometrics Journal*, *Journal of Applied*

Econometrics, Review of Economics and Statistics, Journal of Monetary Economics, Economics Letters, Bernoulli, Bayesian Analysis, Journal of Statistical Planning and Inference, Electronic Journal of Statistics, Journal of Computational and Graphical Statistics, Computational Statistics and Data Analysis, Manchester School, Oxford Bulletin of Economics and Statistics, Journal of the European Association of Labour Economists.

Conferences organized:

- 2008 Greater New York Metropolitan Area Econometrics Colloquium, Princeton, co-organized with Andres Aradillas-Lopez and Ulrich Mueller.
- 2011 Cowles Summer Conference 2011, Bayesian Semi/Non Parametric Econometrics and Statistics, Yale, co-organized with Taisuke Otsu.
- 2015 Econometric Society World Congress 2015, Member of Program Committee
- 2017 International Association for Applied Econometrics (IAAE), 2017 Annual Conference, Japan; Member of Scientific Committee
- 2017 Greater New York Metropolitan Area Econometrics Colloquium, Brown, co-organized with Adam McCloskey, Eric Renault, and Susanne Schennach.
- 2019 Seminar on Bayesian Inference in Econometrics and Statistics, Brown, co-organized with Sid Chib
- 2020 World Congress of the Econometric Society, Milan, Italy, program area coordinator in Bayesian econometrics

Dissertation Supervision (student, date of completion, placement)

- Justinas Pelenis (2011), Vienna Institute for Advanced Studies
- Benjamin Connault (2015), University of Pennsylvania
- Kenichi Shimizu (2020), Adam Smith Business School, University of Glasgow
- Marco Stenborg Petterson (2022), Centre for Studies in Economics and Finance (CSEF), Naples

Teaching

- 2014 – ECON 1630 - Undergraduate Econometrics, ECON 2040 - Graduate Econometrics II, ECON 2600 - Topics in Econometrics, Brown University
- 2013 – 2014 ECON 577 - Topics in Econometrics, UIUC
- 2007 – 2012 ECO 519 - Advanced Econometrics, ECO 517 - Econometric Theory I, ECO 302 and 312 - Undergraduate Econometrics, Princeton University
- 2004 – 2006 Microeconomics for graduate accounting students, Math Camp for graduate students, The University of Iowa