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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. Semiparametric Bayesian Estimation of Dynamic Discrete Choice Models, joint with Kenichi Shimizu, *Journal of Econometrics*, Volume 238, Issue 2, January 2024.

2. 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.

3. 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.

4. 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.

5. Adaptive Bayesian Estimation of Conditional Densities, joint with Debdeep Pati, *Econometric Theory*, Volume 33, Issue 4 (August 2017), pp. 980-1012.

6. Credibility of Confidence Sets in Nonstandard Econometric Problems, joint with Ulrich Müller, *Econometrica*, Volume 84, Issue 6 (November 2016), pp. 2183-2213.

7. 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.

8. Bayesian Regression with Nonparametric Heteroskedasticity, *Journal of Econometrics*, Volume 185, Issue 2, April 2015, pp. 409–419.

9. Semiparametric Inference in Dynamic Binary Choice Models, joint with Xun Tang, *Review of Economic Studies*, Volume 81, Issue 3, 2014, pp. 1229-1262.

10. 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.

11. 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.

12. Bayesian Modeling of Joint and Conditional Distributions, joint with Justinas Pelenis, *Journal of Econometrics*, Volume 168, Issue 2, June 2012, pp. 332-346.

13. Estimation of Dynamic Discrete Choice Models Using Artificial Neural Network Approximations, *Econometric Reviews*, Volume 31, Issue 1, 2012, pp. 84-106.

14. Approximation of Conditional Densities by Smooth Mixtures of Regressions, *Annals of Statistics*, 38(3), 2010, pp. 1733-1766.

15. Continuity and Differentiability of Expected Value Functions in Dynamic Discrete Choice Models, *Quantitative Economics*, Vol. 1, Issue 2 (November 2010), pp 305-322.

16. 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. Locally Robust Efficient Bayesian Inference, with Ulrich Mueller, working paper, submitted.

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

2006	Seminar on Bayesian Inference in Econometrics and Statistics, Univesity 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, Kwansei 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 Microeconometric 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	University of Colorado at Boulder, Chicago Booth, Texas A&M
2023	Optimization-Conscious Econometrics Conference, University of Chicago Booth
2023	Conference on Computing in Economics and Finance, Nice, France
2023	International Association of Applied Econometrics Meeting, Oslo, Norway
2023	European Economic Association and the Econometric Society European Meeting, Barcelona, Spain
2023	Conference on Computational and Methodological Statistics, Berlin, Germany (invited session, virtual)
2023	Invited lecture, Webinar Series organized by BNP-ISBA, December 2023
2024	Pittsburgh University, Rutgers University, Harvard (postponed)
2024	ISBA 2024 meeting, Venice, Italy
2024	The IMS International Conference on Statistics and Data Science, Nice, France (invited, declined)

Professional Activities

Associate Editor, *Econometrica*, July 2018 - June 2024

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
2023	Greater New York Metropolitan Area Econometrics Colloquium, Brown, co-organized with other econometricians at Brown.
2025	World Congress of the Econometric Society, Seoul, Korea, program committee member.

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