VITA

QUANG H. VUONG

PERSONAL

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EDUCATION

Ingenieur, Ecole des Mines de Paris, France, 1976.

M.S., Statistics, Northwestern University, Evanston, IL 1980.

Ph.D., Economics, Northwestern University, Evanston, IL 1982.

DISSERTATION

"Conditional Log-Linear Probability Models: A Theoretical Development with an Empirical Application", Chairman: Marc Nerlove.

POSITIONS HELD

Maitre Assistant Associé of Economics, Université des Sciences Sociales, Toulouse, France, 1980-1981.

Assistant Professor of Economics, California Institute of Technology, Pasadena, California, 1981-1987.

Associate Professor of Economics, University of Southern California, Los Angeles, California, 1987-1993.

Directeur de Recherche, Institut d'Economie Industrielle, Toulouse, France, 1990-1996.

Directeur de Recherche, Institut National de la Recherche Agronomique, Toulouse, France, 1990-2000.

Professor of Economics, University of Southern California, Los Angeles, California, 1993-2004. Professor of Economics, Pennsylvania State University, State College, Pennsylvania, 2003-2012.

Professor of Economics, New York University, New York, New York, 2012-present.

OTHER POSITIONS

Visiting Positions:

Research Associate, Department of Economics, University of Pennsylvania, Fall 1986.

Research Associate, CREDE, Université de Montréal, Apr. 1990.

Visiting Scholar, Department of Economics, University of Pennsylvania, Nov. 5-12, 1995.

Visiting Professor, Department of Economics, UCLA, 2007-2008.

Visiting Professor, Department of Economics, Yale University, Sep. 22-26, 2008.

Visiting Professor, Department of Economics, University College London, Oct. 2013.

Visiting Scholar, Department of Economics, University of Chicago, Apr. 27-May 2, 2015.

Visiting Professor, Department of Economics, Yonsei University, May 9-May 23, 2017.

Administrative Positions:

Chairman, Economics Department, USC, 1996-2002.

Directeur de la Station INRA-ESR, Toulouse, 1991-1993.

Directeur de l'Unité "Marchés et Microéconomie Quantitative," INRA, 1991-1995.

Directeur des Etudes, DEA ERNEA, Université de Toulouse I, 1995-1996.

Director, Graduate Studies, Economics Department, USC, 1988-1990, 1997-1998.

Director, Joint BA/MA Program, Economics Department, USC, 2000-2003.

Director, Undergraduate Studies, Economics Department, USC, 1997-2003.

Director (Acting), Political Economy and Public Policy Program, USC, 2001-2002.

Director, CRATE, New York University, 2015-present.

Chair, Department Review Committee, Economics Department, USC, 2001-2002.

Chair, Senior Recruiting Commitee, Economics Department, USC, 1996–98, 2000-2001.

Chair, Junior Recruiting Commitee, Economics Department, USC, 1997-2000.

Chair, Curriculum Committee, Economics Department, USC, 1997-1998, 1999-2002.

Chair, 2nd-Year Empirical Paper Committee, Economics Department, USC, 2002-2003.

Chair, Graduate Education Task Force, College of LAS, USC, 2001-2002.

Chair, Internal Review Committee, Finance and Business Economics, USC, 2001-2002.

Chair, Promotion and Tenure Committee, Economics Department, PSU, 2006-2007.

Chair, Evaluation Committee of M&E Committee, Economics Department, NYU, 2013-2014.

Chair, Senior Recruiting Committee, Economics Department, NYU, 2014-2015.

Co-Chair, Nominations and Elections Committee, College of Arts & Science, NYU, 2023-.

Others:

Research Assistant for Professor Marc Nerlove, 1978-1980, Northwestern University.

Proofreader, "Analysis of Economic Time Series: A Synthesis," M. Nerlove, D. Grether, and José L. Carvalho, Academic Press, 1979.

Translator, "Statistics and Econometric Models," C. Gouriéroux and A. Monfort, Cambridge University Press, 1995.

External Review Committee, Department of Economics, University of Montréal, 2002.

Board, Center for Applied Mathematics, University of Southern California, 2002-2003.

Dennis Aigner and Arnold Zellner Award Committee, 2008, 2010, 2011.

HONORS, AWARDS, GRANTS

Fellow of the Econometric Society, 1997.

Fellow of the Journal of Econometrics, 2005.

Fellow of the International Association for Applied Econometrics, 2020.

Arnold Zellner Award, Journal of Econometrics, 2003.

9th R.K. Cho Economics Prize, Yonsei University, 2016.

Outstanding Undergraduate Instructor, Department of Economics, PSU, Fall 2009.

National Science Foundation Grant, SES-8410593, July 1984-June 1986.

National Science Foundation Grant, SBR-9409569, August 1994-July 1996.

National Science Foundation Grant, SBR-9631212, October 1996-June 2000.

National Science Foundation Grant, SES-0452154, June 2005-June 2009.

National Science Foundation Grant, SES-1148149, June 2012-June 2015.

Commissariat Général du Plan, ETR-90-406, November 1990-October 1993.

CCRDT, Région Midi Pyrénées, September 1994-August 1996.

CCRDT, Région Midi Pyrénées, September 1996-August 1998.

TEACHING AND ADVISING EXPERIENCE

- Undergraduate Courses: Intermediate Microeconomics, Intermediate Macroeconomics, Undergraduate Statistics, Introduction to Econometrics, Introduction to Economic Times Series, Introduction to Welfare Economics, Microfoundations of Macroeconomics, Economics of Consumer Behavior, Economics of Collusion, Decision Making and Strategy in Economics. - Graduate Courses: Econometrics, Advanced Econometrics, Seminar on Limited Dependent Variable Models, Seminar on Misspecification, Seminar on Large Sample Tests, Seminar on Model Selection, Practice of Econometrics, Empirical Industrial Organization, Probability and Statistics, Nonparametric and Semiparametric Methods, Seminar on Empirical Processes, Seminar in Applied Microeconometrics.

Dissertation Chairman: Paul A. Bjorn (PhD 1985), Farid Gasmi (PhD 1988), Abdul Al-Sultan (PhD 1990), Weiren Wang (PhD 1990), Fatimah Ahmed (MA 1990), Pascal Lavergne (PhD 1993), Bernard Elyakime (DEA 1994), Tong Li (PhD 1997), John Worth (PhD 2000), Jeonghoon Ahn (PhD 2000), Sandra Campo (PhD 2002), Wai-Chee Lee (MA 2003), Jingfeng Lu (PhD 2004), Hosin Song (PhD 2007), Jian Hong (PhD 2008), Yao Huang (PhD 2010), Gaurab Ayral (PhD 2010), Ayse Pehlivan (PhD 2011), Paul N. Liu (PhD 2013), Yunmi Kong (PhD 2016), Weichen Yan (PhD 2020), Jong Jae Choi (in progress), I. Kim (in progress).

Dissertation Committee Member: M.B. Bouissou (1981), K. McCue (1983), S. Sellinger (1984), D. Lien (1986), E. Campos (1987), C. Kim (1988), A. Al-Yousef (1989), S. Hakim (1989), H-J. Baek (1991), I. Perrigne (1991), L. Bonnal (1992), S. Sarkhar (1992), G. Taylor (1992), R. Lifran (1992), A. Tran (1996), F. Carrieri (1998), L. Gangadharan (1998), I. Sung (1998), V. Flambard (1999), S. Wang (2000), S. Ray (2001), S. Salem (2001), A. Kandeel (2002), Y. Chen (2003), E. Sbai (2003), L. Martins (2005), L. Wang (2008), Y. Wang (2008), Y. Luo (2013), B. Santos Da Silveira (2013), A. Enache (2015), T. Salz (2016), K. O'Hara (2018), M. Marra (2019), J. Nesbit (2021), M. Lesellier (2023), M. Silva (2024), L. Guzman (2024), K. Ikegami (in progress), L. Nguyen (in progress).

PROFESSIONAL ACTIVITIES

Editorial Board:

Econometrica, Associate Editor, 1992–1998.

Cahiers d'Economie et Sociologie Rurales, Associate Editor, 1995–1998.

Annales d'Economie et de Statistique, Associate Editor, 1990–2006.

Journal of Applied Econometrics, Associate Editor, 1998–2006.

Journal of Econometrics, Associate Editor, 1991–2012.

Econometrics Journal, Associate Editor, 2007–2016.

Referee for: American Economic Review, American Journal of Agricultural Economics, Annales d'Economie et de Statistique, Annals of the Institute of Statistical Mathematics, Biometrical Journal, Cahiers d'Economie et Sociologie Rurales, Canadian Journal of Economics, Communication in Statistics, Econometrica, Econometric Reviews, Econometric Theory, Econometrics Journal, Economics Letters, Economic Theory, Empirical Economics, International Economic Review, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Theory, Journal of Human Resources, Journal of Political Economy, Journal of the American Statistical Association, Journal of the Royal Statistical Society Series B, Journal of

Multivariate Analysis, Psychometrika, Quantitative Economics, Rand Journal of Economics, Review of Economic Studies, Review of Economics and Statistics, National Science Foundation, Research Council of Canada, Israel Science Foundation.

Programme Committee Member, ESEM, Bologna, August 1988.

Co-organizer, 2ème Journées des Jeunes Economètres, Toulouse, April 1991.

Co-organizer, Econometrics of Imperfect Competition Conference, Toulouse, October 1992.

Programme Committee Member, ESEM, Uppsala, August 1993.

Co-organizer, Agricultural Markets: Mechanisms, Failures, Regulations, Toulouse, October 1993.

Co-organizer, Economie des Enchères: Théories et Applications, Toulouse, November 1995. Programme Committee Member, World Congress of the Econometric Society, Seattle, August 2000.

Programme Committee Member, ESEM, Stockholm, August 2003.

Programme Committee Member, ESEM, Madrid, August 2004.

Chair, Scientific Committee, Econometrics of Auctions, Toulouse, May 2006.

Co-organizer, SITE Workshop, Stanford University, Palo Alto, July 2007.

Programme Committee Member, ESEM, Milan, August 2008.

Programme Committee Member, AMES, Seoul, August 2011.

Programme Committee Member, Summer MES, Los Angeles, June 2013.

Co-organizer, Conference in Honor of Marc Nerlove, Washington DC, May 2014.

Programme Committee Member, First IAAE Conference, Queen Mary University of London, June 2014.

Co-organizer, Econometrics Meets Theory, NYU, April 2017.

PRESENTATIONS AT SEMINARS AND CONFERENCES

Seminars: Université de Montréal, Université de Toulouse, INSEE, University of Houston, California Institute of Technology, ENSAE, University of Pennsylvania, Princeton University, University of Southern California, University of California – Berkeley, Stanford University, University of Minnesota, University of Wisconsin, Yale University, Massachussetts Institute of Technology/Harvard University, University of Florida – Gainesville, Duke University, Indiana University, Queens University, University of California – Irvine, University of California - San Diego, University of California - Los Angeles, University of Pittsburgh, University of California - Santa Barbara, Université d'Aix-Marseille, University of California - Davis, Texas A&M University, Rice University, Universidade Nova de Lisboa, University of California – Riverside, Northwestern University, Cornell University, New York University, University of Michigan, University of British Columbia, Brown University, UQAM, Rutgers University, Pennsylvania State University, Johns Hopkins University, Ohio State University, Columbia University, Vanderbilt University, University of Arizona, University of Fortaleza, University of Texas – Austin, University of Washington – Seattle, University of Maryland, University of Chicago, University of Virginia, BellCore, European Institute – Florence, Bank of Italy – Roma.

Conferences:

Econometric Society Summer Workshop, Lausanne, Switzerland, June 1981.

Econometric Society European Meeting, Pisa, Italy, August 1983.

Econometric Society North American Winter Meeting, San Francisco, USA, December 1983.

Econometric Society European Meeting, Madrid, Spain, September 1984.

Econometric Society North American Winter Meeting, Dallas, USA, December 1984.

Econometric Society World Congress, Boston, USA, August 1985.

Econometric Society North American Winter Meeting, New York, USA, December 1985.

Camp Econometrics I, Lake Arrowhead, USA, February 1986.

Econometric Society North American Winter Meeting, New Orleans, USA, December 1986.

Econometric Society European Meeting, Copenhagen, Denmark, August 1987.

Econometric Society North American Winter Meeting, Chicago, USA, December 1987.

Econometric Society European Meeting, Bologna, Italy, August 1988.

Econometric Society North American Winter Meeting, New York, USA, December 1988.

Econometric Society Far Eastern Meeting, Kyoto, Japan, June 1989.

Econometric Society North American Winter Meeting, Atlanta, USA, December 1989.

Camp Econometrics III, Lake Arrowhead, USA, February 1990.

Econometric Society World Congress, Barcelona, Spain, August 1990.

Econometric Study Group Conference, Bristol, England, July 1991.

Econometric Society European Meeting, Cambridge, England, August 1991.

Econometric Society North American Winter Meeting, New Orleans, USA, January 1992.

Camp Econometrics IV, Marconi Center, USA, February 1992.

Invited Speaker, European Economic Association Meeting, Dublin, Ireland, August 1992.

Econometrics of Imperfect Competition Conference, Toulouse, France October 1992.

Xème Journées de Microéconomie Appliquée, Sfax, Tunisia, June 1993.

Econometric Workshop, Tel-Aviv, Israel, June 1993.

Econometric Society Far Eastern Meeting, Taipei, Taiwan, June 1993.

SITE Workshop, Stanford University, Palo Alto, USA, July 1994.

CEPR Workshop, Berlin, Germany, December 1994.

Econometric Society World Congress, Tokyo, Japan, August 1995.

Invited Speaker, AEA Meeting, San Francisco, USA, January 1996.

Texas Camp Econometrics, San Antonio, USA, February 1996.

Econometric Society European Meeting, Istanbul, Turkey, August 1996.

Econometric Society North American Winter Meeting, New Orleans, USA, January 1997.

Econometric Society North American Summer Meeting, Pasadena, USA, June 1997.

Econometric Society North American Winter Meeting, Chicago, USA, January 1998.

SITE Workshop, Stanford University, Palo Alto, USA, July 1998.

Econometric Society North American Winter Meeting, New York, USA, January 1999.

Journée en Econométrie Nonparamétrique, Toulouse, France, March 1999.

Econometric Society Far Eastern Meeting, Singapore, June 1999.

Econometric Society North American Winter Meeting, Boston, USA, January 2000.

SITE Workshop, Stanford University, Palo Alto, USA, June 2000.

Econometric Society World Congress, Seattle, USA, August 2000.

Econometric Society North American Winter Meeting, New Orleans, USA, January 2001.

SITE Workshop, Stanford University, Palo Alto, USA, July 2005.

Invited Speaker, Conference on Auctions, CIRANO, Montreal, October 2005.

Invited Speaker, 24th Annual Meeting, Society for Political Methodology, State College, USA, July 2007.

Invited Speaker, Econometric Society European Meeting, Milan, Italy, September 2008.

Invited Speaker, Latin American Meeting of the Econometric Society, Rio de Janeiro, Brazil, November 2008.

Conference in Honor of J.P. Florens' 65th Birthday, Toulouse, France, September 2012.

Jean-Jacques Laffont Lecture, Econometric Society European Meeting, Gottenburg, Sweden, August 2013.

Conference on Micro Data Methods and Practice: a CEMMAP Celebration, London, England, November 2014.

Jean-Jacques Laffont Lecture in Industrial Organization, Toulouse, France, December 2014. 6th French Econometrics Conference in Honor of C. Gourieroux, Paris, France, December 2014.

9th R.K. Cho Economics Prize Lecture, Yonsei University, May 2016.

Invited Speaker, Econometric Society North American Summer Meeting, St Louis, USA, June 2017.

AIE Conference in Honor of C. Hsiao, Baton Rouge, USA, October 2018.

Invited Speaker, Canadian Econometric Study Group, Vancouver, Canada, November 2021.

PUBLICATIONS

- 1. "Modèles Conditionnels Log-Linéaires de Probabilité et Systèmes Récursifs," with B. Ottenwaelter, Annales de l'INSEE, 44 (1981), 81–120.
- "An Empirical Analysis of Backlog, Inventory, Production and Price Adjustments: An Application of Recursive Systems of Log-Linear Models," with B. Ottenwaelter, SSWP 442 California Institute of Technology 1982, Journal of Business and Economic Statistics, 2 (1984), 224–234.
- 3. "Econométrie du Déséquilibre sur Données Microéconomiques," with M.B. Bouissou and J.J. Laffont, WP 8308 Université des Sciences Sociales—Toulouse 1983, *Annales de l' INSEE*, 55/56 (1984), 109–151.
- 4. "A Note on the Independence of Irrelevant Alternatives in Probabilistic Choice Models," with P.A. Bjorn, SSWP 576 California Institute of Technology 1985, *Economics Letters*, 18 (1985), 305–307.
- 5. "Disequilibrium Econometrics on Micro Data," with M.B. Bouissou and J.J. Laffont, SSWP 502 California Institute of Technology 1983, *Review of Economic Studies*, 53 (1986), 113–124.
- "Tests of Non-Causality under Markov Assumptions for Qualitative Panel Data," with M.B. Bouissou and J.J. Laffont, SSWP 501 California Institute of Technology 1983, Econometrica, 54 (1986), 395–414.
- 7. "A Comparison of Two Consistent Estimators in the Choice-Based Sampling Qualitative Response Models," with T. Amemiya, SSWP 654 California Institute of Technology 1987, Econometrica, 55 (1987), 699–702.
- 8. "Selecting the Best Linear Regression Model: A Classical Approach," with D. Lien, SSWP 606 California Institute of Technology 1986, *Journal of Econometrics*, 35 (1987), 3–23.

- 9. "Generalized Inverses and Asymptotic Properties of Wald Tests," SSWP 607 California Institute of Technology 1986, *Economics Letters*, 24 (1987), 343–347.
- "Limited Information Estimators and Exogeneity Tests for Simultaneous Probit Models," with D. Rivers, SSWP 539 California Institute of Technology 1984, Journal of Econometrics, 39 (1988), 347–366.
- 11. "Likelihood Ratio Tests for Model Selection and Non-Nested Hypotheses," SSWP 605 California Institute of Technology 1986, *Econometrica*, 57 (1989), 307–333.
- 12. "A Structural Approach to the Empirical Analysis of Collusive Behavior." with F. Gasmi and J.J. Laffont, GREMAQ WP 8923 Université des Sciences Sociales—Toulouse 1989, European Economic Review, 34 (1990), 513–523.
- 13. "An Econometric Analysis of Some Duopolistic Games in Prices and Advertising," with F. Gasmi, MRG WP 8903 University of Southern California 1988, in *Advances in Econometrics: Econometric Methods and Models for Industrial Organization*, ed. G. Rhodes and T. Fomby, 9 (1991), 225–254, JAI Press Inc.
- 14. "Interpretation and Use of Generalized Chow Tests," with R.S. Cantrell and P.M. Burrows, MRG WP 8902 University of Southern California 1988, *International Economic Review*, 32 (1991), 725–741.
- 15. "Econometric Analysis of Collusive Behavior in a Soft Drink Industry," with F. Gasmi and J.J. Laffont, GREMAQ WP 8819 Université des Sciences Sociales-Toulouse 1988, Journal of Economics and Management Strategy, 1 (1992), 277–311, reprinted in The Economics of Advertising, K. Bagwell (ed.), Edward Eldgar Publishing Co., 2001.
- 16. "Un Modèle Type pour le Marché Français du Videotexte," with A. de Fontenay and F. Gasmi, in *Innovation*, *Dérèglementation et Concurrences dans les Télécommunications*, ed. L. Benzoni and J. Hausman (1993), 263–275, Eyrolles.
- 17. "Selecting Estimated Models Using Chi-Square Statistics," with W. Wang, WP 9105 INRA-Toulouse 1991, Annales d' Economie et de Statistique, 30 (1993), 143–164.
- 18. "Minimum Chi-Square Estimation and Tests for Model Selection," with W. Wang, MRG WP 9003 University of Southern California 1990, *Journal of Econometrics*, 56 (1993), 141–168.
- 19. "Structural Econometric Analysis of Descending Auctions," with J.J. Laffont, WP 9206D INRA-Toulouse 1992, European Economic Review, 37 (1993), 329–341.
- 20. "A Study of Zero-Out Auctions: Experimental Analysis of a Process of Allocating Private Rights to the Use of Public Property," with K. Guler and C.R. Plott, SSWP 650 California Institute of Technology 1987, *Economic Theory*, 4 (1994), 67–104.
- 21. "First-Price Sealed-Bid Auctions With Secret Reservation Prices," with B. Elyakime, J.J. Laffont and P. Loisel, WP 9303D INRA-Toulouse 1993, *Annales d'Economie et de Statistique*, 34 (1994), 115-141.

- 22. "Econometrics of First-Price Auctions," with J. J. Laffont and H. Ossard, WP 9109 INRA-Toulouse 1991, *Econometrica*, 63 (1995), 953-980.
- 23. "Nonparametric Selection of Regressors: The Nonnested Case," with P. Lavergne, WP 9204D INRA-Toulouse 1992, *Econometrica*, 64 (1996), 207-219.
- 24. "Structural Analysis of Auction Data," with J.J. Laffont. WP M9603 University of Southern California 1996, American Economic Review, Papers and Proceedings, 36 (1996), 414–420.
- 25. "Evaluation Contingente: Controverse et Perspectives," with J.P. Amigues et B. Desaigues, Cahiers d'Economie et Sociologie Rurales, 39-40 (1996), 123-150.
- 26. "Auctioning and Bargaining: An Econometric Study of Timber Auctions With Secret Reservation Prices," with B. Elyakime, J.J Laffont, and P. Loisel, WP M9502 University of Southern California 1995, *Journal of Business and Economic Statistics*, 15 (1997), 209–220.
- 27. "Using All Bids in Parametric Estimation of First-Price Auctions," with T. Li, WP M9703 University of Southern California 1997, *Economics Letters*, 55 (1997), 321-325.
- 28. "Modèles d'Equations Simultanées pour Variables Endogènes Fictives: Une Formulation par la Théorie des Jeux avec Application à la Participation au Marché du Travail," with P.A. Bjorn, *L'Actualité Economique*, 73 (1997), 161-205.
- "Nonparametric Estimation of the Measurement Error Model Using Multiple Indicators," with T. Li. WP M9601 University of Southern California 1996, Journal of Multivariate Analysis, 65 (1998), 139-165.
- "An Integral Estimator of Residual Variance and a Measure of Explanatory Power of Covariates in Nonparametric Regression," with P. Lavergne, *Journal of Nonparametric* Statistics, 9 (1998), 363-380.
- 31. "Structural Econometrics of First-Price Auctions: A Survey of Methods," with I. Perrigne, Canadian Journal of Agricultural Economics, 47 (1999), 203-223.
- 32. "Optimal Nonparametric Estimation of First Price Auctions," with E. Guerre and I. Perrigne, WP M9804 University of Southern California 1998, *Econometrica*, 68 (2000), 525-574.
- 33. "Nonparametric Significance Testing," with P. Lavergne, WP M9602 University of Southern California 1996, Econometric Theory, 16 (2000), 576-601.
- 34. "Conditionally Independent Private Information in OCS Wildcat Auctions," with T. Li and I. Perrigne, WP M9707 University of Southern California 1997, *Journal of Econometrics*, 98 (2000), 129-161, received the 2003 Arnold Zellner Award.
- 35. "Model Selection Tests for Nonlinear Dynamic Models," with D. Rivers, WP 9108 INRA-Toulouse 1991, *The Econometrics Journal*, 5 (2002), 1-39.

- 36. "Structural Estimation of the Affiliated Private Value Model," with T. Li and I. Perrigne, WP M9704 University of Southern California 1997, Rand Journal of Economics, 33 (2002), 171-193.
- 37. "Asymmetry in First-Price Auctions with Affiliated Private Values," with S. Campo and I. Perrigne, *Journal of Applied Econometrics*, 18 (2003), 179-207.
- 38. "Semiparametric Estimation of the Optimal Reserve Price in First-Price Auctions," with T. Li and I. Perrigne, WP M9709 University of Southern California 1997, *Journal of Business and Economic Statistics*, 21 (2003), 53-64.
- 39. "Jean-Jacques Laffont et l'Economie Appliquée," with F. Gasmi and N. Medahi, Revue d'Economie Politique, 115 (2005), 309–336.
- "Identification and Estimation of Risk Aversion in Auctions," with I. Perrigne, CAPCP WP PennState University 2006, American Economic Review, Papers and Proceedings, 97 (2007), 444–448.
- 41. "Testing Approaches for Overdispersion in Poisson Regression versus the Generalized Poisson Model," with Z. Yang, J.W. Hardin, C.L. Addy, *Biometrical Journal*, 49 (2007) 565–584.
- 42. "Auctions: Empirics," with I. Perrigne, in *The New Palgrave Dictionary of Economics, Second Edition*, ed. S. Durlauf and L. Blume, Palgrave McMillan, 2008.
- 43. "Nonparametric Identification of Risk Aversion in First-Price Sealed-Bid Auctions Under Exclusion Restrictions," with E. Guerre and I. Perrigne, CAPCP WP PennState University, 2007, Econometrica, 77 (2009), 1193–1227.

 Supplement to "Nonparametric Identification of Risk Aversion in First-Price Sealed-Bid Auctions Under Exclusion Restrictions," with E. Guerre and I. Perrigne, Econometrica Supplementary Material, 77, http://www.econometricsociety.org/ecta/Supmat/ 7028_proofs.pdf.
- 44. "Semiparametric Efficiency Bound in Time Series Models For Conditional Quantiles," with I. Komunjer, *Econometric Theory*, 26 (2010), 383–405.
- 45. "Efficient Estimation in Dynamic Conditional Quantile Models," with I. Komunjer, Journal of Econometrics, 157 (2010), 272-285.
- 46. "Semiparametric Estimation of First-Price Auctions with Risk Averse Bidders," with S. Campo, E. Guerre and I. Perrigne, CAPCP WP PennState University 2006, Review of Economic Studies, 78 (2011), 112–147.
 Supplement to "Semiparametric Estimation of First-Price Auctions with Risk Averse Bidders," with S. Campo, E. Guerre and I. Perrigne, Review of Economic Studies Supplementary Material, 78, http://www.restud.oxfordjournals.org/content/suppl/2011/01/25/rdq001.DC1/Rdq001_MS11799-2_Website_Appendix.pdf
- 47. "Nonparametric Identification of a Contract Model with Adverse Selection and Moral Hazard," with I. Perrigne, formerly "Nonparametric Identification of Incentive Regulation Models," CAPCP WP PennState University 2007, Econometrica, 79 (2011),

- 1499-1539.
- Supplement to "Nonparametric Identification of a Contract Model with Adverse Selection and Moral Hazard," with I. Perrigne, *Econometrica Supplementary Material*, 79, http://www.econometricsociety.org/ecta/Supmat/ 6954_proofs.pdf.
- 48. "On the Identification of the Procurement Model," with I. Perrigne, *Economics Letters*, 114 (2012), 9–11.
- 49. "Counterfactual Mapping and Individual Treatment Effects in Nonseparable Models With Binary Endogeneity," with H. Xu, *Quantitative Economics*, 8 (2017), 589–610. Supplement to "Counterfactual Mapping and Individual Treatment Effects in Nonseparable Models With Binary Endogeneity," with H. Xu, *Quantitative Economics Supplementary Material*, 8, http://geconomics.org/supp/579/supplement.pdf.
- 50. "Rationalization and Identification of Discrete Games With Correlated Types," with N. Liu and H. Xu, *Journal of Econometrics*, 201 (2017), 249–268.
- 51. "Auctions With Ex Post Uncertainty," with Y. Luo and I. Perrigne, Rand Journal of Economics, 49 (2018), 574–593.
- 52. "Structural Analysis of Nonlinear Pricing," with Y. Luo and I. Perrigne, *Journal of Political Economy*, 126 (2018), 2523–2568. Supplement to "Structural Analysis of Nonlinear Pricing," with Y. Luo and I. Perrigne, *Journal of Political Economy Supplementary Material*, 126, http://journals.uchicago.edu/doe/suppl/10.1086/699978.
- 53. "Econometrics of Auctions and Nonlinear Pricing," with I. Perrigne, Annual Review of Economics, 11 (2019), 27–54.
- 54. "Econometrics of Scoring Auctions," with J.J. Laffont, I. Perrigne and M. Simioni, in *Advances in Econometrics: Essays in Honor of Cheng Hsiao*, ed. T. Li, H. Pesaran and D.Terrell, 41 (2020), 287–322, Emerald Publishing Limited.
- 55. "Estimation of Individual Treatment Effects with Endogenous Treatments," with Q. Feng and H. Xu, *Journal of the American Statistical Association*, 115 (2020), 231–240. Published Online: 11 April 2019.
- 56. "Semiparametric Estimation of First-Price Auction Models," with G. Aryal and F. Gabrielli, *Journal of Business and Economic Statistics*, 39 (2021), 373–385. Published Online: 16 October 2019.
- 57. "Multidimensional Auctions of Contracts: An Empirical Analysis," with Y. Kong and I. Perrigne, *American Economic Review*, 112 (2022), 1703–1736.
- 58. "Econometrics of Insurance With Multidimensional Types," with G. Aryal, I. Perrigne and H. Xu, *Quantitative Economics*, 16 (2025), 267–294. Supplement to "Econometrics of Insurance With Multidimensional Types," with G. Aryal, I. Perrigne and H. Xu, *Quantitative Economics Supplementary Material*, 15, https://doi.org/10.382/QE1071.

59. "Discrete Games: A Historical Perspective," with P.A. Bjorn and I. Perrigne, forth-coming in Seven Decades of Econometrics and Beyond: A tribute to the life and work of Marc Nerlove, ed. B.H. Baltagi and L. Matyas, Springer Nature.

PAPERS SUBMITTED FOR PUBLICATION

1. "Econometrics Methods for Auctions," with I. Perrigne, submitted to *Handbook of Econometrics*, Vol. 7B, ed. S.N. Durlauf, J.J. Heckman, L.P. Hansen, R.L. Matzkin, North-Holland Elsevier.

WORKING PAPERS

- 1. "Structural Log-Linear Probability Models," GREMAQ WP 8113 Université des Sciences Sociales—Toulouse 1981.
- "On the Characterization of a Joint Probability Distribution by Univariate Conditional Probabilities: A Necessary and Sufficient Condition in the Discrete Case," GREMAQ WP 8114 Université des Sciences Sociales—Toulouse 1981.
- 3. "Probability Feedback in a Recursive System of Probability Models," SSWP 443 California Institute of Technology 1982.
- 4. "Probability Feedback in a Recursive System of Logit Models: Estimation," SSWP 444 California Institute of Technology 1982.
- 5. "Misspecification and Conditional Maximum Likelihood Estimation," SSWP 503 California Institute of Technology 1983.
- 6. "Simultaneous Equations Models for Dummy Endogenous Variables: A Game Theoretic Formulation with an Application to Labor Force Participation," with P.A. Bjorn, SSWP 537 California Institute of Technology 1984.
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