**LEVERHULME LECTURES**

**Robert Miller (Carnegie Mellon)**

**Leverhulme Visiting Professor**

**AN INTRODUCTION TO STRUCTURAL ECONOMETRICS**

**July 3-5, 2023**

**UCL**

**25 Gordon Street**

**Maths 500**

These lectures on structural econometrics explore relationships between economic theory, identification, estimation and econometric practice. Each day Professor Robert Miller will lecture in the morning session, and Dr Aaron Barkley will conduct workshops in the afternoon. The first day focuses on individual choice making within a competitive equilibrium, the second on optimal contracting, and the third on market microstructure. The final session on Thursday afternoon is reserved for wrapping up and engaging in some open discussion. The material for these lectures is developed in more detail in class notes, video presentation and exercises prepared for a [semester long course in structural econometrics](https://comlabgames.com/structuraleconometrics/) taught at Carnegie Mellon University.

***Monday July 3 (Equilibrium choices)***

***9:00AM – 10:15AM: Continuous choices***

***10:15AM – 10:30AM: SHORT BREAK***

***10:30AM - 11:15PM: Discrete choices***

***11:15AM – 11:45AM: COFFEE BREAK***

***11:45AM - 1:00PM: CCP estimators***

***1:00PM – 2:15PM: LUNCH***

***2:15PM - 3:30PM: Estimating models with continuous choices***

***3:30PM – 3:45PM: SHORT BREAK***

***3:45PM - 5:00PM: Implementing CCP estimators***

***Tuesday July 4 (Optimal contracting)***

***9:00AM - 10:15AM: Dynamic games***

***10:15AM – 10:30AM: SHORT BREAK***

***10:30AM - 11:15AM: Optimal contracting***

***11:15AM – 11:45AM: COFFEE BREAK***

***11:45AM - 1:00PM:*** ***Dynamic contracting***

***1:00PM – 2:15PM: LUNCH***

***2:15PM - 3:30PM: Estimating dynamic games***

***3:30PM – 3:45PM: SHORT BREAK***

***3:45PM - 5:00PM: Estimating models with unobserved heterogeneity***

***Wednesday July 5 (Market structure)***

***9:00AM – 10:15AM: Procurement***

***10:15AM – 10:30AM: SHORT BREAK***

***10:30AM - 11:15PM: Auctions***

***11:15AM – 11:45AM: COFFEE BREAK***

***11:45AM - 1:00PM: Limit order markets***

***1:00PM – 2:15PM: LUNCH***

***2:15PM - 3:30PM: Texas CD auctions***

***3:30PM – 3:45PM: SHORT BREAK***

***3:45PM - 5:00PM: Wrapping up***