

Denis Nekipelov
Curriculum Vitae
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University of California, Berkeley
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Employment

July 2008 – Present time, *Assistant professor*, Department of Economics,
University of California, Berkeley

June 2008 – Present time, *Visiting researcher*, Microsoft research, Silicon Valley

Education

Ph.D. in Economics, Duke University, Durham, NC, USA, May 2008

Dissertation: Essays on Continuous-Time Models of Industrial Organization

Committee: Prof. Han Hong, Prof. Patrick Bajari, Prof. Shakeeb Khan, Prof. Curtis Taylor, Prof. Christopher Timmins, Prof. Paul Ellickson

M.A. in Economics (Cum Laude), New Economic School, Moscow, Russia, June 2003

M.Sc., B.Sc. in Applied Physics and Mathematics (with distinctions),
Moscow Institute of Physics and Technology, Moscow, Russia, June 2003

Teaching

Graduate Econometrics, Empirical Methods of Industrial Organization

Research Papers

2010

1. Extremum Estimation and Numerical Derivatives (with Han Hong and Aprajit Mahajan)
2. A Structural Model of Sponsored Search Advertising (with Susan Athey)
3. The Dynamics of Mortgage Default Decisions (with Patrick Bajari, Sean Chu and Minjung Park)

2009

4. Numerical Performance of a Class of Stochastic Optimization Algorithms (with Anna Kormilitsina)

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| 5. | Homotopy-based Algorithms for Estimation of Static Games with Multiple Equilibria | (with Patrick Bajari, Han Hong and John Krainer) | |
| 6. | Semiparametric Efficiency in Irregularly Identified Models | (with Shakeeb Khan) | |
| 2008 | | | |
| 7. | A Note on the Role of Regularity Conditions in a Class of Models with Inverse Weighting. | | |
| 8. | Linear Local IV Estimation of an Empirical Auction Model | (with Han Hong) | accepted at <i>Journal of Econometrics</i> |
| 9. | Nonparametric and Semiparametric Estimation of Dynamic Games of Incomplete Information | (with Patrick Bajari, Victor Chernozhukov, and Han Hong) | |
| 10. | Semiparametric Efficiency in Nonlinear LATE Models | (with Han Hong) | Forthcoming in <i>Quantitative Economics</i> |
| 11. | A Note on Alternative Methods for Semiparametric Efficiency Bound Calculations | (with Shakeeb Khan) | |
| 2008 | | | |
| 12. | Empirical Content of a Continuous-Time Principal-Agent Model | | |
| 13. | Nonlinear Measurement Error Models | (with Xiaohong Chen and Han Hong) | Forthcoming in <i>Journal of Economic Literature</i> |
| 14. | Endogenous Multi-Valued Treatment Effect Model under Monotonicity | | |
| 15. | Estimating Static Models of Strategic Interactions | (with Patrick Bajari, Han Hong and John Krainer) | <i>Journal of Business and Economic Statistics</i> |
| 16. | Semiparametric Estimation in a Class of Continuous-Time Games with Applications to eBay Auctions | | |

2010 EC 2010 Meetings, LSE, UCL, Harvard, Yale, Cowles foundation Conference, WCES in Shanghai, Shanghai University of Finance and Economics, University of Melbourne, LaTrobe University, UNSW, University of Technology Sydney, Maquiere University , UC Berkeley, USC, UC Davis, SICS 2010 meeting, Microsoft Advertising, Yale University

2009 Cowles Foundation (Yale), Georgetown, University of Maryland, University of Alicante, University of Amsterdam, Tilburg University, UC Davis, UCSD, LSE, UCL, SMU, FTC-Northwestern Conference, All-UC Econometrics conference (Riverside)

2008 Princeton, Microsoft Research, Stanford GSB, UC Berkeley, University of Pennsylvania, Carnegie Mellon (Tepper), Chicago GSB, Rice, Penn State, Georgia State (Robinson), University of Minnesota, Washington University (Olin), NYU, NYU (Stern), Columbia, UCLA, MIT (Sloan), Society for Economic Dynamics Meeting (Cambridge, MA), 19th Summer Festival on Game Theory (Stony Brook), All-UC Econometrics conference (Berkeley), Northwestern, Microsoft Research (New England), Berkeley (Haas), Harvard (IO), Harvard/MIT (Econometrics), Rochester

2007 MIT Econometrics lunch, Southern Economic Association Meeting (New Orleans, LA), Auctions and Games: A Conference for the Journal of Econometrics Annals Issue (Virginia Tech, VA), North American Econometric Society Meeting (Durham, NC)

Honors and Awards

2010 COR research grant, UC Berkeley

2010 NSF collaborative research grant (awarded for 2010-2012)

2009 COR Junior faculty research grant, UC Berkeley

2008 invited to the Review of Economic Studies European Tour

2007 Graduate school summer research fellowship, Duke University

2003 -2004 H. Gregg Lewis fellowship, Duke University

2003 Best Student Paper award, New Economic School, Moscow, Russia

1997 Bayev-Podstanitsky Award, Culture foundation of Russia