

Nail Kashaev

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The Pennsylvania State University
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Education

Ph.D. Economics, The Pennsylvania State University, 2010–2016 (w.p.a. 1)
M.A. Economics, New Economic School, Moscow, Russia 2008–2010
M.Sci. Applied Physics, Moscow Institute of Physics and Technology, Moscow, Russia, 2008–2010
B.Sci. Applied Physics, Moscow Institute of Physics and Technology, Moscow, Russia, 2004–2008

Fields of Interest

Econometric Theory, Applied Econometrics, Industrial Organization

References

Prof. Joris Pinkse
(Principal Advisor)
Department of Economics
Penn State University
Email: joris@psu.edu

Prof. Sung Jae Jun
(Principal Advisor)
Department of Economics
Penn State University
Email: sjun@psu.edu

Prof. Andrés Aradillas-López
Department of Economics
Penn State University
Email: aaradill@psu.edu

Teaching and Research Experience

Teaching Assistant at PennState

Econometrics (graduate level), Spring 2012, Spring 2014, Spring 2015
Introductory Microeconomic Analysis and Policy (undergraduate level), Fall 2010
Intermediate Macroeconomics (undergraduate level), Spring 2011
Intro Econometrics (undergraduate level), Summer 2012
Money and Banking (undergraduate level), Spring 2013

Research Assistant

Prof. Joris Pinkse and Prof. Sung Jae Jun, Fall 2011, Summer 2012, Fall 2012, Summer 2013, Fall 2013, Summer 2014, Summer 2015

Professional activities

Referee for Journal of Econometrics

Presentations

Midwest Econometrics Group Meeting. Bloomington, IN, 2013

Latin American Meeting of the Econometric Society, Mexico city, Mexico, 2013

Midwest Theory Spring Conference, Indianapolis, IN, 2014

North American Summer Meeting of the Econometric Society, Minneapolis, MN, 2014

Grants and Fellowships

Grow Award, 2014

Abramov Scholarship, 2006-2008

Mirakov Scholarship, 2007

Computer skills

Matlab, Stata, Julia, C, T_EX

Research Papers

“Testing for Nash behavior in entry games with complete information”, Job Market Paper, 2015

Nash equilibrium (NE) is a leading solution concept in the empirical analysis of entry games. The NE assumption is crucial, not just for estimation, but also for the validity of counterfactual exercises and policy implications. I propose a computationally simple sieve likelihood ratio type procedure to test the NE assumption in a complete information entry game with *second-order rational* players. The method is robust to partial identification and allows for nonparametric selection of equilibria.

“Identification of solution concepts for discrete semi-parametric games with complete information”, with Bruno Salcedo, working paper, 2015

Empirical analysis of discrete games relies on behavioral assumptions that are crucial not just for estimation, but also for the validity of counterfactual analyses and policy implications. We find conditions to identify whether actual behavior satisfies these assumptions. Our results allow to identify whether and how often firms in an entry game play Nash equilibria, whether they enter simultaneously or sequentially, and whether their profit functions are private information or common knowledge.

“Parametric estimation of binary models with contaminated controls”, working paper, 2013

I propose a generalized method of moments type procedure to estimate parametric binary choice models when the researcher only observes the data with a particular response and has some information about the distribution of the covariates. An example is when a firm observes characteristics of its own customers only and knows something about the distribution of the whole population of customers. This auxiliary information comes in the form of moments. I present an application based on the data on police-reported car accidents in Seattle. Publicly available information on the distribution of drivers' characteristics in Seattle allows me to estimate the probability of a two-car collision.

Work in Progress

“Firm behavior and market equilibrium: evidence from airline industry” with Bulat Gafarov and Bruno Salcedo

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