



*Problem sets:* You are required to complete one problem set about every two weeks for a total of seven during the semester (note: the lowest scoring problem set will be dropped from your final grade). Typically, each problem set will require you to use STATA and/or MATA to implement an econometric procedure to address an industrial

- Pepall, L., Richards, D. and Norman, G. 2014. *Industrial Organization: Contemporary Theory and Practice*, 5<sup>th</sup> edition. John Wiley and Sons, Hoboken, NJ.
- Schmalensee, R. and Willig, R. 1989. *Handbook of Industrial Organization, Volume II*. Elsevier, New York.
- Tirole, J. 1988. *The Theory of Industrial Organization*. The MIT Press. Cambridge, MA.
- Wooldridge, J. 2002. *Econometric Analysis of Cross Section and Panel Data*. The MIT Press. Cambridge, MA.
- Train, K. 2009. *Discrete Choice Methods with Simulation*. Cambridge University Press, New York.

### *Specific references*

The list of specific references below includes more papers than we will cover in the course. You should use the list as a guide for reading outside of the class, for ideas, and for future reference. Most papers are readily available from JSTOR, and the respective journal and author web sites. Please let me know if you have any trouble locating a paper and I should be able to find a copy for you.

### Introduction

- Cameron, A. and Trivedi, P. 2005. *Microeconometrics*. Chapter 14. Cambridge University Press, Cambridge, MA.
- Keane, M. 2010. "Structural vs. Atheoretic Approaches to Econometrics." *Journal of Econometrics*, 156, 3-20.
- Liran, E., and Levin, J. 2010. "Empirical Industrial Organization: A Progress Report." *Journal of Economic Perspectives*, 24(2), 145-62.
- McAleer, M., Pagan, A., and Volker, P. 1985. "What Will take the Con out of

McFadden, D. 1974. "Conditional Logit Analysis of Qualitative Choice Behavior." In

- Miravete, E., Seim, K., and Thurk, J. 2018. "One Markup to Rule Them All: Taxation by Liquor Pricing Regulation." Forthcoming in *American Economic Journal: Microeconomics*.
- Nevo A. 1998. "Identification of the Oligopoly Solution Concept in a Differentiated-Products Industry." *Economic Letters*, 59, 391-395.
- Nevo A. 2000. "A Research Assistant's Guide to Random Coefficients Discrete Choice Models of Demand." *Journal of Economics and Management Strategy*



