

## Lars Nesheim

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Birth date: August 8, 1971

Citizenship: USA

### Current positions

Lecturer, Department of Economics, University College London, September 2003 — present.

Co-Director, Centre for Microdata Methods and Practice (CeMMAP), University College London and the Institute for Fiscal Studies, May 2005 — present.

Panelist, UK Competition Commission Academic Advisory Panel, September 2007 — present.

Associate Editor, Journal of Business and Economic Statistics, July 2009 — present.

### Education

August 2001 Ph.D. Economics University of Chicago

May 1993 B.A. Economics, *magna cum laude* Columbia University

### Professional experience

Senior Research Economist, Institute for Fiscal Studies, 10/01 – 5/05

Research Assistant, The Hoover Institution, Stanford University, 01/00 – 09/01

Lecturer, Department of Economics, The University of Chicago, 1995-1998

### Publications

Heckman, James, Matzkin, Rosa, and Nesheim, Lars (2010), “Nonparametric Estimation of Nonadditive Hedonic Models,” *Econometrica*, forthcoming.

Chiappori, Pierre-André, McCann, Robert J., and Nesheim, Lars, (2009), “Hedonic Price Equilibria, Stable Matching, and Optimal Transport: Equivalence, Topology and Uniqueness,” *Economic Theory*, 42(2): 317-354.

Nesheim, Lars (2008), “Hedonic Price Functions,” in the *New Palgrave Dictionary of Economics*, 2<sup>nd</sup> Edition, New York: Palgrave Macmillan.

Chesher, Andrew, and Nesheim, Lars (2006), *Review of the Statistical Properties of Linked Datasets*. DTI Occasional Papers series, No. 3. Department of Trade and Industry UK.

Ekeland, Ivar, Heckman, James, and Nesheim, Lars (2004), "Identification and Estimation of Hedonic Models," *The Journal of Political Economy*, 112(S1): S60-S109.

Heckman, James, Matzkin, Rosa, and Nesheim, Lars (2004), "Simulation and Estimation of Hedonic Models," in *Frontiers of Applied General Equilibrium Modeling: Essays in Honour of Herbert Scarf*.

Ekeland, Ivar, Heckman, James, and Nesheim, Lars (2002), "Identifying Hedonic Models," *American Economic Review*, 92(2):304-309.

### **Working papers**

Attanasio, Orazio, Bottazzi, Renata, Low, Hamish, Nesheim, Lars, and Wakefield, Matthew (2010), "Modelling the Demand for Housing over the Lifecycle," under revision for *Review of Economic Dynamics*.

Choi, Syngjoo, Nesheim, Lars, and Rasul, Imran (2010), "Reserve Price Effects in Auctions: Estimates from Multiple RD Designs," UCL working paper, submitted to *American Economic Review*.

Griffith, Rachel, and Nesheim, Lars (2010), "Estimating Household's Willingness to Pay," CEMMAP working paper CWP24/10, submitted to *Journal of Political Economy*.

Griffith, Rachel, Nesheim, Lars, and O'Connell, Martin (2010), "Sin Taxes in Differentiated Product Oligopoly," IFS working paper.

Blow, Laura, and Nesheim, Lars (2009a), "Dynamic Housing Expenditures and Household Welfare," CEMMAP working paper CWP04/09.

Blow, Laura, and Nesheim, Lars (2009b), "A Retail Price Index including the Shadow Price of Owner Occupied Housing," CEMMAP working paper CWP05/09, under revision for *Fiscal Studies*.

### **Other work in progress**

Nesheim, Lars, "Peer Effects and Sorting in Schools," UCL working paper.

Nesheim, Lars, "Semiparametric Estimation of a Structural Model of Peer Effects and Sorting in Schools," UCL working paper.

Casanova, Maria and Nesheim, Lars, "Estimation of Structural Dynamic Discrete/Continuous Choice Models," UCL working paper.

Carneiro, Pedro, Chen, ;Leyu, and Nesheim, Lars, "Dynamic Games People Play with their Kids: Borrowing for College, Working for College," UCL working paper.

Gallipoli, Giovanni, and Nesheim, Lars, "Nonconvexities in Dynamic Programming Models: Theoretical and Computational Implications," manuscript.

Beckert, Walter, Griffith, Rachel, Nesheim, Lars, "Consumer Demand for Stores and Products: A Discrete-Continuous Choice Model," UCL working paper.

Browning, Martin and Nesheim, Lars, "Testing and Interpretation of Some Random Coefficient Models," UCL working paper.

Molnar, Jozsef, and Nesheim, Lars (2010), "Estimating Demand for Local Bus Travel in the UK", UCL working paper.

Hoderlein, Stefan, Nesheim, Lars, and Simoni, Anna (2010), "Semiparametric Estimation of Random Coefficients in Structural Economic Models," UCL working paper.

### **Teaching experience**

Undergraduate Microeconomics (3 years)

Undergraduate Urban Economics (7 years)

Graduate Econometrics (2 years)

Graduate Microeconomics (1 year)

Graduate Topics in Industrial Organization (1 year)

PHD Student Reading Group (1 year)

### **University Public Service**

IFS/CeMMAP PHD Scholarship Recruitment Panel, 2002 – 2010.

Recruitment Panel of Lecturer in Business Economics, Bartlett School of Construction and Project Management, May 2010.

Recruitment Panel, Senior Lecturer in Economics and Geography, Department of Geography, March 2009.

### **Honors, awards, fellowships**

University of Chicago University Fellowship, 1995-2000

National Science Foundation Graduate Fellowship, Honorable Mention, 1993

Phi Beta Kappa, 1993

### **Research grants**

"Formulation, Estimation, and Identification of Hedonic Pricing Models" (US NSF research grant, August 2003 – December 2006, co-applicant with James Heckman, Rosa Matzkin, L. Ridgway Scott, and Todd Dupont).

"Hedonic Models of Location Decisions with Applications to Geospatial Microdata" (US NSF research grant, August 2004 – December 2007, co-applicant with Rosa Matzkin, James Heckman, Gale Boyd, Luc Anselin).

"Life-cycle Savings and Labour Supply with Non-convex Budget Constraints: A Theoretical and Empirical Analysis," (UK ESRC research grant, October 2003 – January 2006, co-applicant with Orazio Attanasio and Hamish Low).

"Housing Expenditures and Household Welfare," (UK ESRC research grant, October 2005 – December 2007, (principal applicant with Laura Blow).

“Centre for Microdata Methods and Practice: Phase I” (UK ESRC Research Centre grant, July 2007 – July 2012, co-applicant with Andrew Chesher, Jean-Marc Robin, Jim Heckman, Jerome Adda, Ian Crawford)

“Centre for Microdata Methods and Practice: Phase II” (UK ESRC Research Centre grant, July 2012 – July 2017, application submitted October 2010. Co-applicant with Andrew Chesher, Ian Crawford, Oliver Linton, Jean-Marc Robin).

### **Referee experience**

*American Economic Review, Econometric Theory, Econometrica, Economic Journal, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of the European Economic Association, Environmental and Resource Economics, Journal of Political Economy, Review of Economic Studies, Oxford Economic Papers*

### **PhD students**

PhD 2010. Maria Casanova (UCLA).

PhD 2009. Le-Yu Chen (Academia Sinica)

Katie Curry, PhD expected 2014.

Ilker Kandemir, PhD expected 2013.

Joao Montalvao, PhD expected 2012.

Ben Skrainka, PhD expected 2011.

Sami Stouli, PhD expected 2013.

Jelmer Ypma, PhD expected 2011.