Nail Kashaev

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Professional Appointments

Associate Professor, The University of Western Ontario, 2024–present

Assistant Professor, The University of Western Ontario, 2016–2024

Education

Ph.D. Economics, Pennsylvania State University, 2010–2016

M.A. Economics, New Economic School, 2008–2010

B.Sci. & M.Sci. Applied Physics, Moscow Institute of Physics and Technology, 2004–2010

Fields of Interest

Econometric Theory, Economic Theory, Industrial Organization, Applied Econometrics

Accepted and Published Papers

Stochastic revealed preferences with measurement error, with Victor H. Aguiar, 2021, *Review of Economic Studies*, 88(4), pp 2042-2093

Discerning solution concepts for discrete games, with Bruno Salcedo, 2021, *Journal of Business & Economic Statistics*, 39(4), pp 1001-1014

Random rank-dependent expected utility, with Victor H. Aguiar, 2022, *Games*, 13(1), 13 (Special Issue "Developing and Testing Theories of Decision Making")

A random attention and utility model, with Victor H. Aguiar, 2022, *Journal of Economic Theory*, 204

Random utility and limited consideration, with Victor H. Aguiar, Maria Jose Boccardi, and Jeongbin Kim, 2023, *Quantitative Economics*, 14(1), pp 71-116

Identification and estimation of multinomial choice models with latent special covariates, 2023, *Journal of Business & Economic Statistics*, 41(3), pp 695-707

Prices, profits, proxies, and production, with Victor H. Aguiar and Roy Allen, 2023, *Journal of Econometrics*, 235(2), pp 666-693

Identification and estimation of discrete choice models with unobserved choice sets, with Victor H. Aguiar, 2023, **accepted**, *Journal of Business & Economic Statistics*

Working Papers

Peer effects in consideration and preferences, with Natalia Lazzati and Ruli Xiao, 2024, **revise & resubmit**, *Review of Economic Studies* (subsumes "Peer effects in random consideration sets" by Kashaev and Lazzati)

Estimation of parametric binary outcome models with pure choice-based data with application to COVID-19-positive tests from British Columbia, 2021, **reject & resubmit**, *Review of Economics & Statistics*

Dynamic and stochastic rational behavior, with Victor H. Aguiar, Charles Gauthier, and Martin Plávala, 2023

Entangled vs. separable choice, with Victor H. Aguiar and Martin Plávala, 2024

Teaching at University of Western Ontario

Econometrics and quantitative methods I (graduate level), Spring 2017, Fall 2017-2023

Advanced Econometrics I (graduate level), Spring and Fall 2017, Fall 2018, Fall 2020, Fall 2022, Fall 2023

Senior Research Seminar in Economics (undergraduate level), Fall 2017, Spring 2018, Fall 2018, Spring 2019, Fall 2023, Spring 2024

Administrative Duties at University of Western Ontario

Econometrics Ph.D. Comprehensive Committee, 2016-2023

Appointments Committee, 2016-2017, 2018-2019, 2021-2022

Applied Economics/Econometrics Workshop Co-Director (with Lance Lochner), 2019-2020

Applied Economics/Econometrics Workshop Co-Director (with Roy Allen), 2022-2023

Graduate Affairs Committee Faculty Member-at-Large, 2017-2018

Convocation Department Representative, 2017-2018

Student Supervision at University of Western Ontario

Undergraduate: Da Wang, Jessica Ying Lee, Eliza Simon, Julian Donovan, Liam Macdonald, Liam Mackrell (2017-2018); Erin Yu, Alexa Newhouse, Daniel Burns, Hamza Ghaznavi (2018-2019); Jacob Bergman, Ramona Feng, Jingyu Jiang, Luka Mrkovic, Huiying Hu (2023-2024)

Graduate: Charles Gauthier (Committee member, 2022); Charlotte Ursenbach (Committee member, expected 2025); Dazhuo Wei (Committee member, expected 2024); Xun Chen (Committee member, expected 2025); Brice Gueyap Kounga (Main advisor, expected 2026); Martin Bustos (Main advisor, expected 2027)

Professional activities

Referee for *AEJ:Micro*, *Canadian Journal of Economics*, *Econometric Reviews*, *Econometrics Journal*, *Journal of Applied Econometrics*, *Journal of Econometrics*, *Journal of Industrial Economics*, *Journal of Political Economy*, *Management Science*, *Review of Economics and Statistics*, SSHRC.

Conference organization: Counterfactuals with Economic Restrictions 2019

Member of the Program Committee for the ES World Congress 2020

Presentations (including scheduled)

2024: NAWM ES, UWO, CEA Meeting, NASM ES

2023 : Rice, MSU, PennState Alumni Conference, CESG, MEG, WashU (St. Louis), YorkU

2022: CIREQ Montreal Econometrics Conference (poster), NASM ES, Bristol ESG, CEBA St. Petersburg (online), Notre Dame, Midwest Theory Conference, MEG, QMUL, LSE, UCL

2021: NAWM ES, NASM ES, IAAE Conference, IO Canada Conference v2, HSE (Moscow), Bristol ESG

2020: NAWM ES, UMontreal, McMaster, vNAPW XI, WARP, ES World Congress, Duke

2019: CEA Meeting, NASM ES, Empirical Microeconomics Workshop (Banff, Alberta, Canada), Counterfactuals with Economic Restrictions (UWO), MEG, CESG (poster)

2018: UC Davis (ARE Department), NASM ES, IAAE Conference, MEG

2017: UToronto, NASM ES, CESG (poster), UCalgary

2016: CESG (discussant), MEG, HSE (Moscow), Toulouse SE, UOslo, UWO

2013-2015: LAMES, MEG, NASM ES, Midwest Theory Spring Conference, Cornell

Grants and Fellowships

SSHRC Insight Development Grant (with Victor H. Aguiar), 2022

SSHRC Exchange Grant, 2019

SSHRC Insight Development Grant (with Victor H. Aguiar), 2019

Faculty Research Development Fund Travel Grant, 2019

Faculty Research Development Fund: Estimation of the Probability of Nash behavior of firms, 2016

Faculty Research Development Fund: Identification and Estimation of Random Consideration Sets Models (with Victor H. Aguiar), 2016

Grow Award, 2014

Computer skills

Matlab, Stata, Julia, C, TeX