Eric Eisenstat

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Born: Minsk, Belarus.
Citizenship: United States.
Domicile: Romania (permanent resident).

18 February 2014

Education

Ph.D., Economics, University of California, Irvine (December, 2007).

Dissertation: "Essays on Behavioral Models in Industrial Organizations and Econometrics."

B.A., Economics (Honors) with Minor in Information and Computer Sciences, University of California, Irvine, *cum laude* (2002).

Research/Teaching Interests

Bayesian Inference, Time-Series Econometrics, Model Uncertainty/Averaging, Shrinkage Estimation, Structural Econometrics, Applied Game Theory, Economics of Information.

Permanent Positions

Lecturer, University of Bucharest, Romania (2012-present).

General Director, Romanian Institute for Market Intelligence Research (RIMIR), Bucharest, Romania (2012-present).

Lecturer, Spiru Haret University, Bucharest, Romania (2010-2012).

Consulting

Senior Consultant, The World Bank, Bucharest, Romania (2013-present).

Senior Consultant, Advanced Thinking Mgmt Group SRL, Bucharest, Romania (2008-2009).

Refereed Publications

1. "Marginal Likelihood Estimation with the Cross-Entropy Method," with Joshua C. C. Chan, *Econometric Reviews*, 2014 (forthcoming).
2. "Behavioral Model Uncertainty in Estimation of Structural Oligopoly Models," *International Journal of Mathematical Modeling and Numerical Optimisation*, 4(3): 252-281, 2013.
3. "A Comment On 'A Review Of Student Test Properties in Condition Of Multifactorial Linear Regression,'" *Romanian Journal of Economic Forecasting*, 13(3): 53-73, 2010.
4. "Bayesian Analysis of Cartel Stability and Regime Switching," *Annals of Spiru Haret University: Economics Series*, 10: 47-60, 2010.

Book Chapters

1. "Stochastic Search for Price Insensitive Consumers," in I. Jeliazkov and X. S. Yang (Eds.), *Bayesian Inference in the Social Sciences*, Wiley, New York, 2014 (forthcoming).

Published Teaching Material

1. *Simulări de Marketing (Marketing Simulation)*, with Radu Herman, Infomega: Bucharest (RO), 2012 (Printed in Romanian).

Working Papers

"Stochastic Model Specification Search for Time-Varying Parameter VARs," with Joshua C. C. Chan and Rodney Strachan (revise and resubmit, *Econometric Reviews*).

"Modelling Inflation Volatility," with Rodney Strachan (under review).

"A Gibbs Sampler for VARMA and It's Extensions," with Joshua C. C. Chan (under review).

"Estimation of Nonparametric Functions Subject To Regularity Conditions," with Ivan Jeliazkov.

"Demand Side Learning Among Duopolist Firms," with Joshua Chan.

Conference Organization

2014: Chair of the organizing committee for the *Workshop on Empirical Methods in Macroeconomic Policy Analysis (EMMPA 2014)*, Bucharest, Romania (May).

2013: Chair of the organizing committee for the *Workshop on Empirical Methods in Macroeconomic Policy Analysis (EMMPA 2013)*, Bucharest, Romania (May).

Conference Presentations

2013: *7th Bayesian Econometrics Workshop*, Rimini Center for Economic Analysis, Rimini, Italy (June); *International Conference on Economics and Administration*, Faculty of Business Administration, University of Bucharest (June); *Workshop on Empirical Methods in Macroeconomic Policy Analysis*, University of Bucharest, Bucharest, Romania (May)

2012: *European Seminar on Bayesian Econometrics*, Vienna School of Economics and Business, Vienna, Austria (November).

2011: *International Conference on the Knowledge-Based Organization*, Nicolae Bălcescu Land Forces Academy, Sibiu, Romania (November).

2010: *International Conference on Economics and Administration*, Faculty of Business Administration, University of Bucharest (June).

2009: *International Conference on Economics and Administration*, Faculty of Business Administration, University of Bucharest (November).

Teaching Experience

Econometrics Courses: Introduction to Probability and Statistics, Intermediate Econometrics (honors), Advanced Econometrics (graduate), Forecasting Methods (graduate).

Topics: Probability Theory; Statistical Methods: linear and nonlinear regressions, multivariate analysis, discrete choice analysis, time-series analysis, Maximum-Likelihood methods, Bayesian methods; Data Analysis with Statistical Software: Matlab, Stata, SAS, Eviews, SPSS; Statistical Modelling and Application in Economic Research: "reduced-form" analysis, "structural" (integration of statistic and economic models) analysis, experimental design; Econometric Inference: hypothesis testing/confidence intervals, Bayesian posterior distributions.

Microeconomics Courses: Intermediate Microeconomics, Advanced Microeconomics (honors), Theory of Industrial Organizations.

Topics: Consumer Theory, Producer Theory, General & Partial Equilibrium Theory, Game Theory, Theory of Information and Uncertainty.

Other Courses: Marketing Research, Marketing Simulation, Economics History, Social Science Writing.

Professional Services

Referee: *International Journal of Mathematical Modelling and Numerical Optimisation*.

Honors and Awards

UQ Travel Award for International Collaborative Research, University of Queensland, Grant No: 2013002829 (2014).

Regents' Summer Fellowship, UC Irvine (2003-2005, 2007).

Omicron Delta Epsilon Member, UC Irvine (2002).

Economics Honors Program Member, UC Irvine (2000-2002).

Dean's Honor List, UC Irvine (1998-99, 1999-00, Winter 2001, 2001-02).

Flour Daniel Scholarship, Flour Corporation (1999, 2000).

Software Proficiency

Statistics: Matlab, SAS, Stata, SPSS, Eviews, Minitab.

Programming: C/C++, Java, Perl, LaTeX2e.

Reporting/Accounting: Crystal Reports.

Administrative: Word, Excel, Power Point, Access.

Languages

English (fluent), Romanian (fluent), Russian (fluent), Spanish (read/write).