Topic of Lecture: **Econometric Analysis of Discrete Choice**

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Lecture 1: Utility based formulation of discrete choice, individual and market demand, Integrability of choice, i.e. how to recover preferences from demand, Parametric Analysis

Lecture 2: Parametric analysis (contd.), Endogenous regressors, Nonparametric Analysis

Lecture 3: Welfare analysis in discrete choice models; peer-effects and simultaneity in discrete choice

Bibliography:

1. Wooldridge, J.M., 2010. *Econometric analysis of cross section and panel data*. MIT press. Chap 15, 16.
2. Imbens-Wooldridge Lecture Slides: https://cemmap.ac.uk/wp-content/legacy/resources/imbens_wooldridge/slides_8.pdf
3. Bhattacharya, D., 2024. Nonparametric approaches to empirical welfare analysis. *Journal of Economic Literature*, *62*(2), pp.554-593.

Additional Readings:

4. Bhattacharya, D., 2021. The empirical content of binary choice models. *Econometrica*, *89*(1), pp.457-474.
5. Bhattacharya, D., 2015. Nonparametric welfare analysis for discrete choice. *Econometrica*, *83*(2), pp.617-649.
6. Bhattacharya, D., 2018. Empirical welfare analysis for discrete choice: Some general results. *Quantitative Economics*, *9*(2), pp.571-615.
7. Bhattacharya, D. and Komarova, T., 2024. Incorporating social welfare in program-evaluation and treatment choice. *Review of Economics and Statistics*, pp.1-45.
8. Blundell, R. and Powell, J.L., 2003. Endogeneity in nonparametric and semiparametric regression models. *Econometric society monographs*, *36*, pp.312-357.

   https://www.ucl.ac.uk/~uctp39a/Blundell-Powell-Chpt8.pdf

9. Lee, Y.Y. and Bhattacharya, D., 2019. Applied welfare analysis for discrete choice with interval-data on income. *Journal of Econometrics*, *211*(2), pp.361-387.