

复旦大学研究生课程教学大纲

课程名称/Course Title: 企业和行业的动态模型

课程代码/Course Code: ECON830070

任课教师/Instructor(s): 徐熠教授

开课院系/School/Department: 经济学院

1. 课程概要/Course Summary			
课程名称 (中文) Course Title (Chinese)	企业和行业的动态模型		
课程名称 (英文) Course Title (English)	Dynamic Models of Firms and Industries		
课程代码 Course Code	ECON830070	任课教师 Instructor(s)	徐熠教授
开课院系 School/ Department	经济学院	开课学期 semester	2024春季学期
授课语言 Teaching Language	英语	适用学科专业 Discipline/ Specialization	经济学
学分数 Course Credit(s)	1	教学周数 Weeks	1
总学时 Teaching Hours in Total	18	实验/实践学时 Hours for Experiments/ Practice	0
预修课程要求 Pre-requisite Course(s)	计量经济学、动态规划		
课程简介 Course Introduction	This short course is an advanced class for students who are interested in the frontier research topics in dynamic models. Main contents include: (1) Introduction to Dynamic Models: Basic Tools of Computation and Estimation (2) Competitive Industry Dynamics, (3) Dynamic Oligopoly, (4) Dynamic Model of Trade (5) Search and Competition.		
2. 教学目标/Course Objective			
The objective of this course is to let students, first, have an overall understanding of dynamic models and the corresponding estimation method, second, acquire fundamental knowledge and skills of estimating a dynamic model, including competitive industry dynamic model, oligopoly dynamic model, dynamic model of trade, and search and competition model, third, have a general understanding of the frontier in this field.			
3. 教学内容及进度安排/Course Content & Schedule			
课次/模块	教学周	教学内容及预期效果	作业/练习
1		Introduction to Dynamic Models	
2		Dynamic Model: Computation and	

		Estimation	
3		Competitive Industry Dynamics	
4		Dynamic Oligopoly	
5		Dynamic Model of Trade	
6		Search and Competition	

4. 课程考核及成绩评定/ Course Assessment & Grading

考核形式 Assessment Criteria	权重 Percentage	评定标准 Assessment Standard
出勤/Attendance	10%	Attend all the lectures
课堂表现/Participation	30%	Participate in the class discussion and presentation actively
作业/实验/实践/ Assignment(s)	60%	One written homework and two computational homework.
课程论文/Course Paper		
开卷考试/Open-book exam		
闭卷考试/Close-book exam		
其他/Other(s)		

5. 教材/Textbook(s)

序号 No.	名称 Title	编著者 Author(s)	标准书号 ISBN	出版机构 Publisher	出版年月 Publication Date

6. 教学参考资料/Reading Materials and References

1	Dynamic Discrete Choice Structural Models: A Survey	Aguirregabiria, V. and Mira, P.		Journal of Econometrics	2010
2	Structural Estimation of Markov Decision Process	Rust, J.		Handbook of Econometrics	1994
3	Measuring the Implications of Sales and Consumer Stockpiling Behavior	Hendel, I. and Nevo, A.		Econometrica	2006

4	Dynamics of Consumer Demand for New Durable Goods	Gowrisankaran, G. and Rysman, M.		Journal of Political Economy	2012
5	Market Entry Costs, Producer Heterogeneity, and Export Dynamics	Das., et al		Econometrica	2007
6	R&D, Exporting, and Productivity Dynamics	Aw, Bee Yan, Mark J. Roberts, and Daniel Yi Xu		American Economic Review	2011
7	Selection and the Evolution of Industry	Jovanovic, B.		Econometrica	1982
8	The Growth and Failure of U.S. Manufacturing Plants	Dunne, T., Roberts, M. and Samuelson, L.		The Quarterly Journal of Economics	1989
9	Entry, Exit, and Firm Dynamics in Long Run Equilibrium	Hopenhayn, H.		Econometrica	1992
10	Firm Turnover in Imperfectly Competitive Markets	Asplund M. and Nocke, V.		Review of Economic Studies	2006
11	A Framework for Applied Dynamic Analysis in IO	Doralzelski, U. and Pakes, A.		Handbook of IO	2007
12	Markov-Perfect Industry Dynamics: A Framework for Empirical Work	Ericson, R. and Pakes, A.		Review of Economic Studies	1995
13	Computing Markov-Perfect Nash Equilibria: Numerical Implications of a Dynamic Differentiated Product Model	Pakes, A. and McGuire, P.		The RAND Journal of Economics	1994
14	A Dynamic Analysis of Wide-bodied Commercial Aircraft	Benkard, L.		Review of Economic Studies	2004
15	Stochastic Algorithms, Symmetric Markov-Perfect Equilibrium, and the Curse of Dimensionality	Pakes, A. and McGuire, P.		Econometrica	2001

16	A Framework for Dynamic Oligopoly in Concentrated Industries	Ifrach, B., and G.Y. Weintraub		The Review of Economic Studies	2017
17	Estimating Dynamic Models of Imperfect Competition	Bajari, Patrick, C. Lanier Benkard, and Jonathan Levin		Econometrica	2007
18	Simple estimators for the parameters of discrete dynamic games (with entry/exit examples)	Pakes, Ariel, Michael Ostrovsky, and Steven Berry.		RAND Journal of Economics	2007
19	Sequential Estimation of Dynamic Discrete Games	Aguirregabiria, Victor and Pedro Mira.		Econometrica	2007
20	Demand Fluctuations in the Ready-Mix Concrete Industry	Collard-Wexler, Allan		Econometrica	2013
21	Time to Build and Fluctuations in Bulk Shipping	Kalouptsi, Myrto		American Economic Review	2014
22	Empirical search and consideration sets	Elisabeth Honka, Ali Hortaçsu, Matthijs R. Wildenbeest		Handbook of the Economics of Marketing	2019
23	Advertising, Consumer Awareness, and Choice: Evidence from the U.S. Banking Industry	Honka, Elisabeth, Ali Hortaçsu and Maria Ana Vitorino		RAND Journal of Economics	2017
24	Limited Information and Advertising in the US Personal Computer Industry	Goeree, Michelle Sovinsky		Econometrica	2008
25	Using Price Distributions to Estimate Search Costs	Hong, Han and Matthew Shum		RAND Journal of Economics	2006
26	Product Differentiation, Search Costs, and Competition in the Mutual Fund Industry: A Case Study of S&P 500 Index Funds	Ali Hortaçsu and Chad Syverson		The Quarterly Journal of Economics	2004

27	Online Demand under Limited Consumer Search	Kim, Jun, Paulo Albuquerque and Bart Bronnenberg		Marketing Science	2010
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7. 任课教师简介/Profile of Instructor(s)

Daniel Xu 是美国杜克大学 (Duke University) 教授, 毕业于 Penn State University, 现任 Review of Economic and Statistics 联合主编, Rand Journal of Economics 和 AEJ: Applied 的副主编。主要研究领域包括企业生产率, 企业动态演变及国际贸易。其研究覆盖产业组织和国际贸易。文章多次发表于 American Economic Review, Journal of Political Economy, Review of Economic Studies, Rand Journal of Economics, Management Science 等。

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