Dynamic Analysis of Edgeworth Price Cycles

Closed to further applications

Faculty Member: Mitsuru Igami

Proposal Description:

Price cycles are observed in many markets and often raise public concern over potentially anti-competitive practices by the sellers. The project seeks to (i) document stylized facts about such price cycles, (ii) find empirical regularities in relation to their potential determinants, and (iii) provide theoretical and quantitative explanations about the data patterns.

Required Skills:

The project requires advanced data-analysis skills, including collection and handling of raw data, as well as proficiency in using Stata, R, and Matlab software. Solid understanding of microeconomics, game theory, industrial organization, and dynamics is also desirable.

Award: Alan Chiang
Tobin Application Link: Tobin Application
Project Type: Tobin
Project Year: 2019
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