

Bayesian inference in partially identified semiparametric models

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Proposal Description:

This second project is to address the same partially identified semiparametric likelihood models. However, we will apply Bayesian approach to construct frequentist confidence set for the identified set of parameters of interests in a semiparametric likelihood model. In particular, we will impose some flexible priors on sieve approximated likelihood based or moment based models. The proposal needs to run some new Monte Carlo studies to demonstrate the finite sample properties of the method.

Requisite Skills and Qualifications:

Additional skills of knowing some Bayesian Monte Carlo simulation tools.

Tobin Application Link: [Tobin Application](#)

Project Type: Tobin RA

Project Year: 2018

Term: Spring 2018

Source URL: <https://economics.yale.edu/undergraduate/tobin-ra/spring-2018/bayesian-inference-partially-identified-semiparametric-models>