

CURRICULUM VITAE

Roy Allen

1. Personal Information

Department of Economics
Social Science Centre
University of Western Ontario
London, Ontario N6A 5C2
Canada

Phone: 519-661-2111 ext. 85227

Fax: 519-661-3666

E-mail: rallen46@uwo.ca

Web: <http://economics.uwo.ca/people/faculty/allen.html>

Citizenship: United States

Current Position

Assistant Professor, Department of Economics, University of Western Ontario 2017-Present

Major Fields of Concentration

Econometrics

Education

Ph.D., Economics, University of California, San Diego, 2017

B.A., Economics, Swarthmore College, 2010

Dissertation

Thesis Title: Essays on Identification

Thesis Committee: Ivana Komunjer, Andres Santos, Yixiao Sun, Ery Arias-Castro, Jelena Bradic

Academic Honors and Awards

John Charles Polanyi Prize, Clive Granger Fellowship, Graduate Student Research Fellowship, Phi Beta Kappa, Adams Prize in Economics, Martin Ostwald Scholar

2. Research and Scholarly Activities

Publications

(i) Articles in Refereed Journals

Prices, Profits, Proxies, and Production, *Journal of Econometrics*, forthcoming (joint with Victor Aguiar and Nail Kashaev).

Latent Complementarity in Bundles Models, *Journal of Econometrics* 228, no. 2 (2022):322-341 (with John Rehbeck).

Injectivity and the Law of Demand, *Economics Letters* 215, (2022).

Revealed Stochastic Choice with Attributes, *Economic Theory*, 2022 (joint with John Rehbeck). Formerly, “Stochastic Choice with Observable Characteristics.”)

Making Sense of Monkey Business: Reexamining Tests of Animal Rationality, *Journal of Economic Behavior and Organization* 196, (2022): 220-228 (Paweł Dziewulski and John Rehbeck).

A Generalization of Quantal Response Equilibrium via Perturbed Utility, *Games* 12, (2021): 20 (with John Rehbeck).

Measuring Rationality: Percentages vs Expenditures, *Theory and Decision* 91:265-277 (2021) (with John Rehbeck).

Hicksian Complementarity and Perturbed Utility Models, *Economic Theory Bulletin*, no. 8 (2020): 245-261 (with John Rehbeck).

Identification with Additively Separable Heterogeneity, *Econometrica*, 87, no. 3 (2019): 1021-1054 (with John Rehbeck).

Testing Moment Inequalities: Selection versus Recentering, *Economics Letters* 162 (2018): 124-126.

Forecasting in the Presence of Expectations, *The European Physical Journal Special Topics* 225, no. 3 (2016): 539-550 (with Joshua Graff Zivin and Jeffrey Shrader).

Unpublished Work

(i) Articles Submitted to Refereed Journals

Identification of Random Coefficient Latent Utility Models, joint with John Rehbeck. (Revise and resubmit at *Quantitative Economics*.)

Revealed Statistical Consumer Theory, joint with Pawel Dziewulski and John Rehbeck. (Under review.)

Satisficing, Aggregation, and Quasilinear Utility, joint with John Rehbeck. (Revise and resubmit at *Quantitative Economics*. Formerly, “Assessing Misspecification and Aggregation for Structured Preferences.”)

(ii) Mimeos

A Pragmatic Measure of Cardinal Choice Consistency, joint with John Rehbeck.

Counterfactual and Welfare Analysis with an Approximate Model, joint with John Rehbeck.

(iii) Work in Progress

Latent Utility and Permutation Invariance: A Revealed Preference Approach, joint with John Rehbeck. (Formerly, “Latent Utility Models with Invariance Conditions”).

Research Grants & Contracts

\$8,820.00 FRDF Research Grant 2017.

\$45,198.00 SSHRC Insight Development Grant 2020.

Presentations

2022: CIREQ Montreal Econometrics Conference (poster session).

2021: University of Southern California, Washington University in St. Louis, Yale University, SAET Conference.

2020: Simon Fraser University, Duke University, Econometric Society ASSA Conference, Econometric Society World Congress Conference, North American Summer Meetings of the Econometric Society Conference, Montreal Econometrics Conference (cancelled due to COVID-19).

2019: Banff Empirical Microeconomics Conference (University of Calgary), Canadian Econometric Study Group Conference, Rice University, Robustness in Economics and Econometrics Conference (University of Chicago), University of Chicago, University of Toronto.

2018: The Ohio State University, University of Waterloo, University of Wisconsin—Madison.

2017: Canadian Econometrics Study Group (poster session), Class of 2017 Microeconometrics conference at Duke University, Cornell University, Penn State University, University of Arizona, University of Calgary, UC Davis, UC Santa Cruz.

Conference Organization

Counterfactuals with Economic Restrictions co-organizer.

Refereeing

(i) Journals

Bulletin of Economic Research, Econometric Reviews, Econometrica, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Theory, Journal of the European Economic Association, Journal of Statistical Planning and Inference, International Economic Review, Mathematical Social Sciences, Quantitative Economics, Review of Economic Studies

Professional Affiliations

American Economic Association, Econometric Society

3. Teaching, Mentoring and Advising

Courses Taught at the University of Western Ontario

Econometrics II, 2223B, Honors Undergraduate

Winter 2020

Winter 2019

Winter 2018

Advanced Econometrics I, 9616, Graduate

Winter 2020

Winter 2020

Econometrics and Quantitative Methods II, 9606, Graduate

Winter 2022

Winter 2021

Independent Research Project, 9621, Graduate

Fall 2022 (Martin Bustos)

Graduate Supervision:

(i) Ph.D. Thesis Committee Member

Kun Zhu (2022-)

Rowena Cornelius (2019-)

Charles Gautier (2021)

Zhuang Liu (2018-2019)

(ii) Ph.D. Thesis Examiner

Tomasz Handler (2019), Zhuang Liu (2019), Samantha Goertz (2021), Mingshi Kang (2022).

(iii) Summer Paper Second Reader

Meghdad Rahimian (2018), Tian Liu (2019), Brice Gueyap Kounga (2022).

(iv) First Year Research Workshop Reader

Jessica Lee (2019), Kun Zhu (2020).

University Administrative Duties

(i) Department of Economics, University of Western Ontario

Ph.D. Comprehensive Committee Member – Econometrics, 2019-2020, 2021-2022 academic years.

Ph.D. Comprehensive Committee Chair – Econometrics, 2020-2021 academic year.

Econometrics subject coordinator, 2019-2020 academic year.

Appointments committee, 2017-2018, 2020-2021 academic years.

Applied/Econometrics workshop co-organizer, 2018-2019, 2021-2022 academic years.