

# Reading Group - Stochastic Modelling (emphasis on network models and estimation)

## Preliminary list of papers

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## List of paper by topic

### Network formation model and estimation

- Mele, A. (2017), A Structural Model of Dense Network Formation. *Econometrica*, 85: 825-850. doi:10.3982/ECTA10400
- Ridde, G. and S. Sheng (2017), Estimation of Large Network Formation Games, working paper UCLA
- Chandrasekhar, A. (2016), Econometrics of Network Formation, *The Oxford Handbook of the Economics of Networks*. edited by Yann Bramoull, Andrea Galeotti, and Brian Rogers (survey)
- Sheng, S. (2016), A Structural Econometric Analysis of Network Formation Games, working paper UCLA
- Graham, B. S. (2017), An Econometric Model of Network Formation With Degree Heterogeneity. *Econometrica*, 85: 1033-1063. doi:10.3982/ECTA12679
- Leung, M. P. (2015), Two-Step Estimation of Network-Formation Models with Incomplete Information. *Journal of Econometrics*, 188(1), 182-195.
- Gualdani, C. (2018), An Econometric Model of Network Formation with an Application to Board Interlocks Between Firms, working paper TSE
- Johnson T. R. (2012), Network Formation: Theory and Estimation, working paper University of Notre Dame

### Opinion dynamics on networks

- Golub, B. and M. O. Jackson (2010), Naive learning in social networks and the wisdom of crowds, *American Economic Journal: Microeconomics*, 2(1), 112-149

- Jadbabaie, A., Molavia, P., Sandroni, A., and A. Tahbaz-Salehi (2012), Non-Bayesian social learning, *Games and Economic Behavior*, 76(1), 210-225
- Pastor-Satorras, Castellano, Van Mieghem, and Vespignani (2015), Epidemic processes in complex networks, *Rev. Mod. Phys.* 87, 925
- Akbarpour, M. and M. O. Jackson (2018), Diffusion in networks and the virtue of burstiness, *PNAS*, DOI: 10.1073/pnas.1722089115

## **Network formation and homophily**

- Currarini, S. , Jackson, M. O. and Pin, P. (2009), An Economic Model of Friendship: Homophily, Minorities, and Segregation. *Econometrica*, 77: 1003-1045. doi:10.3982/ECTA7528
- Galeotti, A., Goyal, S., Jackson, M. O., Vega-Redondo, F., and L. Yariv (2010), Network games, *The Review of Economic Studies*, 77(1), 218-244
- Jackson, M. O., D. Lopez-Pintado (2013), Diffusion and contagion in networks with heterogeneous agents and homophily, *Network Science*
- Pin, P. and B. Rogers (2016), Stochastic Network Formation and Homophily, *The Oxford Handbook of the Economics of Networks*, edited by Yann Bramoullé, Andrea Galeotti, and Brian Rogers (survey)
- Halberstam, Y. and B. Knight (2016), Homophily, group size, and the diffusion of political information in social networks: Evidence from Twitter, *Journal of Public Economics*, 143, 73-88.