

Econometrics of auctions and contracts

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- **Introduction** : the general model of games of incomplete information

- **The First Price Private value auction model (FPPV)**

- The main relations generated by the FPPV model
- Several estimation methods
- Asymptotic properties.

Complements : - quantile estimation
 - iterative solutions of inverse problems.

- **Extensions of the FPPV model**

- Exogenous variables
- Winning bids
- Partial estimation of the bidding function
- Reserve price

- **Asymmetric and affiliated bidders**

- Asymmetric bidders
- Non independant bidders

- **Contracts and hazard rate models**

- Contract models
- Third price auctions
- Non linear pricing
- General theory of hazard rate models

Complement : Non linear differential equations

- **Back to general models**

- Identification and local identification
- Estimation.