

Robert A. Miller
Curriculum Vitae
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Education

1977 B. Ec., (First Class Honours), Australian National University
1982 Ph.D., Economics, University of Chicago

Honors

Commonwealth Scholarship 1972-1976
Australian Public Service Scholarship 1977
Carnegie Mellon Department of Economics Teaching Award 1991

Research and Teaching Interests

Applied Microeconomics
Strategy

Positions

1996- Professor of Economics and Strategy,
Tepper School of Business, Carnegie Mellon University
2004 Professor, Department of Economics, University of Essex
2000 Visiting Professor, Department of Economics, Yale University
1987-1996 Associate Professor of Economics, GSIA, Carnegie Mellon University
1982-1987 Assistant Professor of Economics, GSIA, Carnegie Mellon University
1977-1978 Tutor, Department of Economics, Australian National University

Publications

"CCP estimation of dynamic models with unobserved heterogeneity," with Peter Arcidiacono, *Econometrica*, forthcoming.

"Has moral hazard become a more important factor in managerial compensation?" with George-Levi Gayle, *American Economic Review*, Vol. 99, No. 5, pp. 1740-1769, December 2009.

"Insider Information and Performance Pay," with George-Levi Gayle, *CESifo Economic Studies*, Vol 55, No. 3-4, pp. 515-541, May 2009.

"Estimating the gains from trade in limit-order markets," with Burton Hollifield, Patrik Sandas and Joshua Slive, *Journal of Finance*, Vol 61, No. 6, pp. 2753-2804, December 2006.

"Empirical analysis of limit order markets," with Burton Hollifield and Patrik Sandas, *The Review of Economic Studies*, Vol 71, No. 3, pp. 1027-1063, October 2004.

"Managerial compensation and the cost of moral hazard," with Mary Margiotta, *International Economic Review*, Vol. 41, No. 3, pp. 669-719, August 2000.

"The effect of work experience on female wages and labor supply," with Sumru Altug, *The Review of Economic Studies*, Vol. 65, No. 1, pp. 45-85, January 1998.

"A microeconomic comparison of household behavior between countries," with Holger Sieg, *Journal of Business and Economic Statistics*, Vol. 15, pp. 237-254, April 1997.

"Human capital development and welfare participation," with Seth Sanders, *Carnegie Rochester Conference Series on Public Policy*, Vol. 46, pp. 1-45, June 1997.

"Estimating models of dynamic optimization with microeconomic data," in *Handbook of Applied Econometrics*, M. Pesaran and P. Schmidt, editors, Basil Blackwell, Vol. 2, pp. 246-299, 1997.

"Plant objectives as revealed by shop floor activities," with Prasad Ramnath, *Journal of Operations Management*, Vol. 12, No. 4, 273-296, June 1995.

"New product pricing: the marketing of innovations," Chapter 5 in *Economic Approaches to Innovation*, edited by S. Dowrick, Edward Elgar, pp. 98-119, 1995.

"Transforming productivity in multinational manufacture using demand flow technology," with E. Kambouris, *Long Range Planning*, Vol. 27, No. 6, pp. 82-95, December 1994.

"A simulation estimator for dynamic models of discrete choice," with V. Joseph Hotz, Seth Sanders and Jeffrey Smith, *The Review of Economic Studies*, Vol. 61, No. 3, pp. 265-290, April 1994.

"What can panel data tell us about labour markets?" *Journal of Labour Economics and Productivity*, Vol. 5, No. 2, 165-180, September 1993.

"Conditional choice probabilities and the estimation of dynamic models," with V. Joseph Hotz, *The Review of Economic Studies*, Vol. 60, No. 3, pp. 497-531, July 1993.

"Labor supply with a minimum hours threshold: a comment," *Carnegie Rochester Conference Series on Public Policy*, Autumn 1990, Vol. 33, 169-180.

"Household choices in equilibrium," with Sumru Altug, *Econometrica*, Vol. 58, No. 3, pp. 543-570 May 1990.

"Innovation and reputation", *Journal of Political Economy*, Vol. 96, No. 4, pp. 741-765, August 1988.

"An empirical analysis of life cycle fertility and female labor supply," with V. Joseph Hotz, *Econometrica*, Vol. 56, No. 1, pp. 91-119, January 1988.

"Job matching and occupational choice," *Journal of Political Economy*, Vol. 92, No. 6, pp. 1086-1120, December 1984.

"A stochastic analysis of the tree paradigm," with Karl Voltaire, *Journal of Economic Dynamics and Control*, Vol. 6, No. 4, pp. 371-386, December 1983.

"Price control in a perfect foresight model of an extractive industry," *Resources and Energy*, Vol. 3, No. 3, pp. 259-283, November 1981.

"A sequential stochastic tree problem," with Karl Voltaire, *Economic Letters*, Vol. 5, No. 2, pp. 135-40, 1980.

"Resource extraction and anticipated demand shifts," with Michael Knoll and John Martin, *Economic Letters*, Vol. 6, No. 3, pp. 271-74, 1980.

"Optimal voting turnouts," (with H. Geoffrey Brennan), *Atlantic Economic Journal*, Vol. 8, No. 3, pp. 62-69, September 1979.

Book Reviews

Downsizing in America: Reality, Causes, and Consequences, by William J. Baumol, Alan S. Blinder, Edward N. Wolff, *Journal of Economic Literature*, 2005.

Work in Progress

"Promotion, turnover and compensation in the executive labor market," with George-Levi Gayle and Limor Golan, May 2011.

"Gender differences in executive compensation and job mobility," with George-Levi Gayle and Limor Golan, April 2011.

"Identifying and testing generalized moral hazard models of managerial compensation," with George-Levi Gayle, June 2009.

"Job and occupational mobility," with Christelle Viaurox, February 2007

"Life cycle fertility and human capital accumulation," with George-Levi Gayle, April 2005

Former Graduate Students

Kim Balls
Mary Margiotta
Prasad Ramnath
Rafael Mendible
Holger Seig
Fatih Guvenen
Mico MrKaic
Patrik Sandas
George Levi Gayle
Ari Kang

Editorial Responsibilities

Associate Editor, *European Economic Review* 2003 - 2008

Recent Grant Support

National Science Foundation Award SES0721098-NSF-MILLER: Applications of CCP Estimation to Dynamic Discrete Choice Models with Unobserved Heterogeneity, May 2007-July 2010.

Recent Seminar and Conference Presentations

University of Wisconsin Economics Department, February 2008; Society of Economic Dynamics, Boston, July 2008; Conference on Managerial Compensation, Venice, July 2008; Stanford Business School, October 2008; UCLA Economics Department, November 2008; Olin B. School, Washington University, April 2009; Stern B. School, NYU, May 2009; Cowles Foundation, Yale University, June 2009; Olin B. School, Washington University, September 2009; Harvard Economics Department, October 2009; Cowles Foundation, Yale University, June 2009; University of Peking, Beijing, August 2010; Olin B. School, Washington University, September 2010; Northwestern University Economics Department, September 2010; Duke University Economics Department, October 2010; University of Rochester Economics Department, October 2010; University of Chicago Economics Department, November 2010; MOVE at Autònoma, Barcelona, December 2010; University of North Carolina Economics Department, March 2011.