

OLIVIER ARMANTIER

Senior Economist, Federal Reserve Bank of New York, 33 Liberty Street, New York, NY, 10045.

Phone: (212) 720 6328

Fax: (212) 720 8363

olivier.armantier@ny.frb.org

http://www.sceco.umontreal.ca/liste_personnel/armantier/index.htm

Appointments

2009-Present	Research Officer, Federal Reserve Bank of New-York.
2006-2008	Senior Economist, Federal Reserve Bank of New-York.
2006-2007	Associate Professor, Université de Montréal.
2004-2006	Professeur Adjoint, Université de Montréal.
1998-2004	Assistant Professor of Economics, State University of New York at Stony Brook.
2002-2003	Visiting Professor of Economics, Universitat Pompeu Fabra, and Institute for Economic Analysis, Barcelona.

Other Affiliations

- CIRANO, Montreal, Fellow.
- CIREQ, Montreal.

Education

1999	Ph.D. in Economics, University of Pittsburgh.
1993	Diplome d'Education Approfondie, Mathematical Economics and Econometrics, University of Toulouse.
1993	Magistere Economiste Statisticien, University of Toulouse
1991	BA in Mathematics, University of Toulouse

Fields of Interest

- Structural Econometrics
- Applied Industrial Organization
- Game Theory
- Experimental Economics
- Applied Econometrics
- Computational Economics

Published Papers*

1. "Equilibre Approximatif et Règle Intuitive: une Application aux Appels d'Offres dans l'Industrie Spatiale", (with J.P. Florens and J.F. Richard), *Economie et Prévision*, 132-133, 179-190, 1998.
2. "Computation of Constraints Equilibrium in Game Theoretic Models: Numerical Aspects", (with J.F. Richard), *Computational Economics*, Vol. 15, 1~2, 3-24, 2000.
3. "Deciding Between the Common and Private Value Paradigms: an Application to Experimental Data", *International Economic Review*, Vol. 43, 3, 783-803, 2002.
4. "Exchanges of Cost Information in the Airline Industry", (with Oliver Richard), *The RAND Journal of Economics*, Vol. 34, 461-477, 2003.
5. "Entry and Exchanges of Cost Information", (with Oliver Richard), *The Journal of Regulatory Economics*, Vol. 24, 223-241, 2003.
6. "Does Observation Influence Learning", *Games and Economic Behavior*, Vol. 46, 221-239, 2004.
7. "Social Willingness to Pay and Mortality Risks", (with Nicolas Treich), *Journal of Risk and Uncertainty*, Vol. 29:1, 7-19, 2004.
8. "Estimates of Own Lethal Risks and Anchoring Effect", *Journal of Risk and Uncertainty*, Vol.32, 1, 37-56, 2006.
9. "Evidence on Pricing from the Continental Airlines and Northwest Airlines Code-Share Agreement", *Advances in Airline Economics 1*, Elsevier Publisher, 91-109, 2006.
10. "Do Wealth Differences Affect Fairness Consideration?", *International Economic Review*, Vol. 47, pp. 391-429, May 2006.
11. "Prescription Drug Advertising and Patient Noncompliance: a Physician Agency Approach", (with Soiliou Daw Namoro), *Advances in Economic Analysis & Policy*, 6 (1), Article 5, September 2006.
12. "Estimation and Comparison of Treasury Auction Formats when Bidders are Asymmetric", (with Erwann Sbai), *Journal of Applied Econometrics*, Vol. 21, Issue 6, pp 745-779, 2006.
13. "The Federal Reserve's Term Auction Facility", (with S. Krieger and J. McAndrews), *Current Issues in Economics and Finance*, Vol. 14, No. 5, July 2008.
14. "Changes in the Timing Distribution of Fedwire Funds Transfers", (with J. Mc Andrews and J. Arnold), *Economic Policy Review*, Vol. 14, No. 2, September 2008.
15. "Approximation of Bayesian Nash Equilibrium" (with J.F. Richard and J.P. Florens), *Journal of Applied Econometrics*, Vol. 23, Issue 7, pp 965-981, December 2008.
16. "Domestic Airlines Alliances and Consumer Welfare" (with Oliver Richard), *RAND Journal of Economics*, Vol.39, Issue 3, pp 875-904.
17. "Alternative Pricing Rules for Treasury Auctions", (with Erwann Sbai), forthcoming in the *Annales d'Economie et de Statistique*.
18. "Subjective Probabilities in Games: an Application to the Overbidding Puzzle", (with Nicolas Treich), forthcoming in the *International Economic Review*.

Papers Submitted

1. "Overbidding in First-Price Auctions: Risk Aversion vs. Probability Weighting Function", 2008, (with Nicolas Treich), submitted to *Economics Letters*.
2. "Can Corruption be Studied in the Lab? Comparing a Lab and a Field Experiment", 2008, (with Amadou Boly), submitted to *American Economic Review*.

Work in Progress

3. "Asymmetry in Canadian Treasury Auctions", 2008.
4. "The Determinants of Corruption: a Field Experiment" (with Amadou Boly), 2008.
5. "Is the Juste-Retour Rule Really Inefficient?" (with Paul Samuel Njiki Njiki), 2008.
6. "Public Goods under Uncertainty: an Experimental Analysis", (with Nicolas Treich and Marcela Tarrazona), 2006.
7. "Why do Airlines Code-Share certain Flights?", (with Oliver Richard), 2006.
8. "A Comparison of Probability Elicitation Techniques", (with Nicolas Treich), 2007.
9. "Price Discrimination in Airline Markets", (with Oliver Richard), 2005.

Grants Awarded

- CRSH, 2005, \$99,258, Principal Investigator.
- 2005 CIREQ Conference Grant, \$14,000. CIREQ Conference on Auctions, (with Harry Paarsch).
- FQRSC, 2006, \$464,640, Principal Investigator.

Conferences Organized

- ESA World Meeting, Montreal, June 2005.
- CIREQ Conference on Auctions, October 2005.

Refereeing and Editorial Positions

- Editorial Adviser for the *Canadian Journal of Economics*.
- Referee for *American Economic Review*, *Games and Economic Behavior*, *International Journal of Industrial Organization*, *Canadian Journal of Economics*, *Journal of Industrial Economics*, *Review of Industrial Organization*, *Economie et Prevision*, *Current Issues in Economics and Finance*, *Journal of Economics and Management Strategy*, *Journal of Applied Econometrics*, *Cuadernos de Economia*, *Journal of Public Economics*, *Experimental Economics*.

Invited Presentations

Congress of the South American Econometric Society, August 1999, Rutgers University, October 1999, University of Toulouse, May 2000, Cowles Conference on the Econometrics of Strategy and Decision Making, Yale University, May 2000, International Conference on Game Theory, Stony Brook, July 2000, First World Congress of the Game Theory Society, Bilbao, July 2000, World Congress of the Econometric Society, Seattle, August 2000, Pittsburgh University, October 2000, University of Toulouse, January 2001, Rochester University, February 2001, International Conference on Game Theory, Stony Brook, July 2001, ESC Toulouse, January 2002, University of Santa Barbara, March 2002, Conference on Risk and Uncertainty in Environmental and Resource Economics, Wageningen, June 2002, Universitat Pompeu Fabra, Barcelona, September 2002, EARIE, Madrid, October 2002, Universidad Autonoma, Barcelona, December 2002, Universidad Carlos III, Madrid, May 2003, University of Toulouse, May 2003, North American Summer Meeting, Northwestern, June 2003, EARIE, Helsinki, August 2003, Michigan Business School, January 2004., University of British Columbia, January 2004, Universite de Montreal, January 2004, University of California Santa Cruz, February 2004, University of California Davis, February 2004, ESA, Amsterdam, June 2004, ESEM, Madrid, August, 2004, Experimental and Behavioral Economics Workshop, Calgary, October 2004, ESA, Tucson, November 2004, Université de Laval, November 2004, Bank of Canada, November 2004, September 2005, February 2006, April 2006, AEA Meetings, Philadelphia, January 2005, SWIO, Auckland February 2005, University of Auckland, March 2005,

Journées d'Economie Experimentale, Rennes 2005, Université de Laval, Computer Science Department, August 2005, Université de Québec à Montréal, November 2005, Federal Reserve Bank of New York, November 2005, University of Iowa April 2007, ESA Tucson October 2007, Stony Brook University December 2007, IMEBE Valencia March 2008, NYU April 2008, UC Santa Barbara May 2008, JEEs Dijon May 2008, JMA La Reunion June 2008, CIRANO Montreal October 2008, Universidad de Malaga November 2008, Universidad Carlos III November 2008.

Courses Taught

SUNY at Stony Brook:	<input type="checkbox"/> <i>Undergraduate:</i>	Econometrics, Experimental Economics, Game theory, Microeconomics.
	<input type="checkbox"/> <i>Graduate:</i>	Mathematical Statistics and Econometrics, Advanced Econometrics II, Field Class on Simulation Methods in Econometrics.
Pompeu Fabra, Barcelona:	<input type="checkbox"/> <i>Undergraduate:</i>	Microeconomics
	<input type="checkbox"/> <i>Graduate:</i>	Introduction to Econometrics
Montreal:	<input type="checkbox"/> <i>Master / Graduate:</i>	Microeconomics, Industrial Organization

Master Thesis Advisees

- Annie Dubreuil, 2005.
- Arnaud Franco, 2005.
- Marjolaine Gauthier-Loiselle, 2006.

Dissertation Advisees

- Chien-Wei Wu, 1999, (now at the Institute of Economics Taiwan).
- Soiliou Daw Namoro, 2002, (now at the University of Pittsburgh).
- Erwann Sbai, 2003, (now at the University of Auckland, New-Zealand)
- Amadou Boly, Expected Completion date 2009.
- Njiki Njiki, Paul Samuel, Expected Completion date 2009.