

15

Bibliografía

- Adamowicz, W. (1994), 'Habit formation and variety seeking in a discrete choice model of recreation demand', *Journal of Agricultural and Resource Economics* 19, 19–31.
- Aitkin, M. and I. Aitkin (1996), 'A hybrid EM/Gauss-Newton algorithm for maximum likelihood in mixture distributions', *Statistics and Computing* 6, 127–130.
- Akaike, H. (1974), 'A new look at the statistical identification model', *IEEE Transactions on Automatic Control* 19(6), 716–723.
- Albert, J. and S. Chib (1993), 'Bayesian analysis of binary and polychotomous response data', *Journal of the American Statistical Association* 88, 669–679.
- Allenby, G. (1997), 'An introduction to hierarchical Bayesian modeling', *Tutorial Notes, Advanced Research Techniques Forum, American Marketing Association*.
- Allenby, G. and P. Lenk (1994), 'Modeling household purchase behavior with logistic normal regression', *Journal of the American Statistical Association* 89, 1218–1231.
- Allenby, G. and P. Rossi (1999), 'Marketing models of consumer heterogeneity', *Journal of Econometrics* 89, 57–78.
- Amemiya, T. (1978), 'On two-step estimation of multivariate logit models', *Journal of Econometrics* 8, 13–21.
- Andrews, R., A. Ainslie, and I. Currim (2002), 'An empirical comparison of logit choice models with discrete vs. continuous representation of heterogeneity', *Journal of Marketing Research* 39, 479–487.
- Arora, N., G. Allenby, and J. Ginter (1998), 'A hierarchical Bayes model of primary and secondary demand', *Marketing Science* 17, 29–44.
- Beggs, S., S. Cardell, and J. Hausman (1981), 'Assessing the potential demand for electric cars', *Journal of Econometrics* 16, 1–19.
- Bellman, R. (1957), *Dynamic Programming*, Princeton University Press, Princeton, NJ.
- Ben-Akiva, M. (1973), 'The structure of travel demand models', PhD Thesis, MIT.
- Ben-Akiva, M. and M. Bierlaire (1999), 'Discrete choice methods and their applications in short term travel decisions', in R. Hall, ed., *The Handbook of Transportation Science*, Kluwer, Dordrecht, pp. 5–33.
- Ben-Akiva, M. and D. Bolduc (1996), 'Multinomial probit with a logit kernel and a general parametric specification of the covariance structure', Working Paper, Department of Civil Engineering, MIT.

- Ben-Akiva, M. and B. Francois (1983), 'Mu-homogenous generalized extreme value model', Working Paper, Department of Civil Engineering, MIT.
- Ben-Akiva, M. and S. Lerman (1985), *Discrete Choice Analysis: Theory and Application to Travel Demand*, MIT Press, Cambridge, MA.
- Ben-Akiva, M. and T. Morikawa (1990), 'Estimation of switching models from revealed preferences and stated intentions', *Transportation Research A* 24, 485–495.
- Ben-Akiva, M., D. Bolduc, and M. Bradley (1993), 'Estimation of travel model choice models with randomly distributed values of time', *Transportation Research Record* 1413, 88–97.
- Berkovec, J. and S. Stern (1991), 'Job exit behavior of older men', *Econometrica* 59, 189–210.
- Berndt, E., B. Hall, R. Hall, and J. Hausman (1974), 'Estimation and inference in nonlinear structural models', *Annals of Economic and Social Measurement* 3/4, 653–665.
- Bernstein, S. (1917), *Calcul des probabilités*.
- Berry, S. (1994), 'Estimating discrete choice models of product differentiation', *RAND Journal of Economics* 25, 242–262.
- Berry, S., J. Levinsohn, and A. Pakes (1995), 'Automobile prices in market equilibrium', *Econometrica* 63, 841–889.
- Berry, S., J. Levinsohn, and A. Pakes (2004), 'Differentiated products demand system from a combination of micro and macro data: The new car market', *Journal of Political Economy* 112, 68–105.
- Bhat, C. (1995), 'A heteroscedastic extreme value model of intercity mode choice', *Transportation Research B* 29, 471–483.
- Bhat, C. (1997a), 'An endogenous segmentation mode choice model with an application to intercity travel', *Transportation Science* 31, 34–48.
- Bhat, C. (1997b), 'Covariance heterogeneity in nested logit models: Econometric structure and application to intercity travel', *Transportation Research B* 31, 11–21.
- Bhat, C. (1998a), 'Accommodating variations in responsiveness to level-of-service variables in travel mode choice models', *Transportation Research A* 32, 455–507.
- Bhat, C. (1998b), 'An analysis of travel mode and departure time choice for urban shopping trips', *Transportation Research B* 32, 361–371.
- Bhat, C. (1999), 'An analysis of evening commute stop-making behavior using repeated choice observation from a multi-day survey', *Transportation Research B* 33, 495–510.
- Bhat, C. (2000), 'Incorporating observed and unobserved heterogeneity in urban work mode choice modeling', *Transportation Science* 34, 228–238.
- Bhat, C. (2001), 'Quasi-random maximum simulated likelihood estimation of the mixed multinomial logit model', *Transportation Research B* 35, 677–693.
- Bhat, C. (2003), 'Simulation estimation of mixed discrete choice models using randomized and scrambled Halton sequences', *Transportation Research B* 37, 837–855.
- Bhat, C. and S. Castelar (2002), 'A unified mixed logit framework for modeling revealed and stated preferences: Formulation and application to congestion pricing analysis in the San Francisco Bay area', *Transportation Research* 36, 577–669.
- Bickel, P. and K. Doksum (2000), *Mathematical Statistics: Basic Ideas and Selected Topics*, Vol. 1, Prentice Hall, Upper Saddle River, NJ.
- Bierlaire, M. (1998), Discrete choice models, in M. Labbe, G. Laporte, K. Tanczos, and P. Toint, eds., *Operations Research and Decision Aid Methodologies in Traffic and Transportation Management*, Springer, Heidelberg, pp. 203–227.

- Boatwright, P., S. Borle, and J. Kadane (2003), 'A model of the joint distribution of purchase quantity and timing', *Journal of the American Statistical Association* 98, 564–572.
- Bolduc, D. (1992), 'Generalized autoregressive errors: The multinomial probit model', *Transportation Research B* 26, 155–170.
- Bolduc, D. (1993), 'Maximum simulated likelihood estimation of MNP models using the GHK probability simulation with analytic derivatives', Working Paper, D'épartement d'Economique, Université Laval, Quebec.
- Bolduc, D. (1999), 'A practical technique to estimate multinomial probit models in transportation', *Transportation Research B* 33, 63–79.
- Bolduc, D., B. Fortin, and M. Fournier (1996), 'The impact of incentive policies on the practice location of doctors: A multinomial probit analysis', *Journal of Labor Economics* 14, 703–732.
- Bolduc, D., B. Fortin, and S. Gordon (1997), 'Multinomial probit estimation of spatially interdependent choices: An empirical comparison of two new techniques', *International Regional Science Review* 20, 77–101.
- Borsch-Supan, A. and V. Hajivassiliou (1993), 'Smooth unbiased multivariate probability simulation for maximum likelihood estimation of limited dependent variable models', *Journal of Econometrics* 58, 347–368.
- Borsch-Supan, A., V. Hajivassiliou, L. Kotlikoff, and J. Morris (1991), 'Health, children, and elderly living arrangements: A multiperiod multinomial probit model with unobserved heterogeneity and autocorrelated errors', in D. Wise, ed., *Topics in the Economics of Aging*, University of Chicago Press, Chicago.
- Boyd, J. and J. Mellman (1980), 'The effect of fuel economy standards on the U.S. automotive market: A hedonic demand analysis', *Transportation Research A* 14, 367–378.
- Boyles, R. (1983), 'On the convergence of the EM algorithm', *Journal of the Royal Statistical Society B* 45, 47–50.
- Braatan, E. and G. Weller (1979), 'An improved low-discrepancy sequence for multidimensional quasi-Monte Carlo integration', *Journal of Computational Physics* 33, 249–258.
- Bradley, M. and A. Daly (1994), 'Use of the logit scaling approach to test for rank-order and fatigue effects in stated preference data', *Transportation* 21, 167–184.
- Bradlow, E. and P. Fader (2001), 'A Bayesian lifetime model for the "hot 100" billboard songs', *Journal of the American Statistical Association* 96, 368–381.
- Brownstone, D. (2001), 'Discrete choice modeling for transportation', in D. Hensher, ed., *Travel Behavior Research: The Leading Edge*, Elsevier, Oxford, pp. 97–124.
- Brownstone, D. and K. Small (1989), 'Efficient estimation of nested logit model', *Journal of Business and Economic Statistics* 7, 67–74.
- Brownstone, D. and K. Train (1999), 'Forecasting new product penetration with flexible substitution patterns', *Journal of Econometrics* 89, 109–129.
- Brownstone, D., D. Bunch, and K. Train (2000), 'Joint mixed logit models of stated and revealed preferences for alternative-fuel vehicles', *Transportation Research B* 34, 315–338.
- Bunch, D. (1991), 'Estimability in the multinomial probit model', *Transportation Research B* 25, 1–12.
- Bunch, D. and R. Kitamura (1989), 'Multinomial probit estimation revisited: Testing new algorithms and evaluation of alternative model specification of household car ownership', *Transportation Research Group Report UCD-TRG-RR-4*, University of California, Davis.
- Butler, J. and R. Moffitt (1982), 'A computationally efficient quadrature procedure for the one factor multinomial probit model', *Econometrica* 50, 761–764.
- Cai, Y., I. Deilami, and K. Train (1998), 'Customer retention in a competitive power market: Analysis of a "double-bounded plus follow-ups" questionnaire', *The Energy Journal* 19, 191–215.

- Cameron, T. (1988), 'A new paradigm for valuing non-market goods using referendum data: Maximum likelihood estimation by censored logistic regression', *Journal of Environmental Economics and Management* 15, 355–379.
- Cameron, T. and M. James (1987), 'Efficient estimation methods for closed-ended contingent valuation survey data', *Review of Economics and Statistics* 69, 269–276.
- Cameron, T. and J. Quiggin (1994), 'Estimation using contingent valuation data from a "dichotomous choice with follow-up" questionnaire', *Journal of Environmental Economics and Management* 27, 218–234.
- Cardell, S. and F. Dunbar (1980), 'Measuring the societal impacts of automobile downsizing', *Transportation Research A* 14, 423–434.
- Casella, G. and E. George (1992), 'Explaining the Gibbs sampler', *American Statistician* 46, 167–174.
- Chapman, R. and R. Staelin (1982), 'Exploiting rank ordered choice set data within the stochastic utility model', *Journal of Marketing Research* 14, 288–301.
- Chesher, A. and J. Santos-Silva (2002), 'Taste variation in discrete choice models', *Review of Economic Studies* 69, 62–78.
- Chiang, J., S. Chib, and C. Narasimhan (1999), 'Markov chain Monte Carlo and models of consideration set and parameter heterogeneity', *Journal of Econometrics* 89, 223–248.
- Chib, S. and E. Greenberg (1995), 'Understanding the Metropolis–Hastings algorithm', *American Statistician* 49, 327–335.
- Chib, S. and E. Greenberg (1996), 'Markov chain Monte Carlo simulation methods in econometrics', *Econometric Theory* 12, 409–431.
- Chib, S. and E. Greenberg (1998), 'Analysis of multivariate probit models', *Biometrika* 85, 347–361.
- Chintagunta, P., J. Dubé, and K. Goh (2005), 'Beyond the endogeneity bias: The effect of unmeasured brand characteristics on household-level brand choice models', *Management Science* 52, 832–849.
- Chintagunta, P., D. Jain, and N. Vilcassim (1991), 'Investigating heterogeneity in brand preference in logit models for panel data', *Journal of Marketing Research* 28, 417–428.
- Chipman, J. (1960), 'The foundations of utility', *Econometrica* 28, 193–224.
- Chu, C. (1981), 'Structural issues and sources of bias in residential location and travel choice models', PhD Thesis, Northwestern University.
- Chu, C. (1989), 'A paired combinational logit model for travel demand analysis', *Proceedings of Fifth World Conference on Transportation Research* 4, 295–309.
- Clark, C. (1961), 'The greatest of a finite set of random variables', *Operations Research* 9, 145–162.
- Cosslett, S. (1981), 'Efficient estimation of discrete choice models', in C. Manski and D. McFadden, eds., *Structural Analysis of Discrete Data with Econometric Applications*, MIT Press, Cambridge, MA.
- Cowles, M. and B. Carlin (1996), 'Markov chain Monte Carlo convergence diagnostics: A comparative review', *Journal of the American Statistical Association* 91, 883–904.
- Daganzo, C. (1979), *Multinomial Probit: The Theory and Its Application to Demand Forecasting*, Academic Press, New York.
- Daganzo, C., F. Bouthelier, and Y. Sheffi (1977), 'Multinomial probit and qualitative choice: A computationally efficient algorithm', *Transportation Science* 11, 338–358.
- Dagsvik, J. (1994), 'Discrete and continuous choice max-stable processes and independence from irrelevant alternatives', *Econometrica* 62, 1179–1205.
- Daly, A. (1987), 'Estimating "tree" logit models', *Transportation Research B* 21, 251–267.

- Daly, A. and S. Zachary (1978), Improved multiple choice models, in D. Hensher and M. Dalvi, eds., *Determinants of Travel Choice*, Saxon House, Sussex.
- Debreu, G. (1960), 'Review of R.D. Luce individual choice behavior', *American Economic Review* 50, 186–188.
- Dempster, A., N. Laird, and D. Rubin (1977), 'Maximum likelihood from incomplete data via the EM algorithm', *Journal of the Royal Statistical Society B* 39, 1–38.
- DeSarbo, W., V. Ramaswamy, and S. Cohen (1995), 'Market segmentation with choicebased conjoint analysis', *Marketing Letters* 6, 137–147.
- Desvousges, W., S. Waters, and K. Train (1996), 'Potential economic losses associated with recreational services in the Upper Clark Fork River basin', Report, Triangle Economic Research, Durham, NC.
- Eckstein, Z. and K. Wolpin (1989), 'The specification and estimation of dynamic stochastic discrete choice models: A survey', *Journal of Human Resources* 24, 562–598.
- Efron, B. (1979), 'Bootstrapping methods: Another look at the jackknife', *Annals of Statistics* 7, 1–26.
- Efron, B. and R. Tibshirani (1993), *An Introduction to the Bootstrap*, Chapman and Hall, New York.
- Elrod, T. and M. Keane (1995), 'A factor analytic probit model for representing the market structure in panel data', *Journal of Marketing Research* 32, 1–16.
- Erdem, T. (1996), 'A dynamic analysis of market structure based on panel data', *Marketing Science* 15, 359–378.
- Ferreira, F. (2004), 'You can take it with you: Transferability of proposition 13 tax benefits, residential mobility, and willingness to pay for housing amenities', Center for Labor Economics Working Paper No. 72, at <http://ssrn.com/abstract=661421>.
- Forinash, C. and F. Koppelman (1993), 'Application and interpretation of nested logit models of intercity mode choice', *Transportation Research Record* 1413, 98–106.
- Gelman, A. (1992), 'Iterative and non-iterative simulation algorithms', *Computing Science and Statistics (Interface Proceedings)* 24, 433–438.
- Gelman, A. and D. Rubin (1992), 'Inference from iterative simulation using multiple sequences', *Statistical Sciences* 7, 457–511.
- Gelman, A., J. Carlin, H. Stern, and D. Rubin (1995), *Bayesian Data Analysis*, Chapman and Hall, Suffolk.
- Geman, S. and D. Geman (1984), 'Stochastic relaxation Gibbs distributions and the Bayesian restoration of images', *IEEE Transactions on Pattern Analysis and Machine Intelligence* 6, 721–741.
- Geweke, J. (1988), 'Antithetic acceleration of Monte Carlo integration in Bayesian inference', *Journal of Econometrics* 38, 73–89.
- Geweke, J. (1989), 'Bayesian inference in econometric models using Monte Carlo integration', *Econometrica* 57, 1317–1339.
- Geweke, J. (1991), 'Efficient simulation from the multivariate normal and Student-t distributions subject to linear constraints', in E. M. Keramidas, ed., *Computer Science and Statistics: Proceedings of the Twenty-Third Symposium on the Interface*, Interface Foundation of North America, Inc., Fairfax, pp. 571–578.
- Geweke, J. (1992), 'Evaluating the accuracy of sampling-based approaches to the calculation of posterior moments', in J. Bernardo, J. Berger, A. Dawid, and F. Smith, eds., *Bayesian Statistics*, Oxford University Press, New York, pp. 169–193.
- Geweke, J. (1996), 'Monte Carlo simulation and numerical integration', in D. Kendrick and J. Rust, eds., *Handbook of Computational Economics*, Elsevier Science, Amsterdam, pp. 731–800.
- Geweke, J. (1997), 'Posterior simulators in econometrics', in D. Kreps and K. Wallis, eds., *Advance Economics and Econometric Theory and Applications*, Cambridge University Press, New York.

- Geweke, J., M. Keane, and D. Runkle (1994), 'Alternative computational approaches to inference in the multinomial probit model', *Review of Economics and Statistics* 76, 609–632.
- Goett, A. (1998), 'Estimating customer preferences for new pricing products', Electric Power Research Institute Report TR-111483, Palo Alto, CA.
- Goolsbee, A. and A. Petrin (2004), 'The consumer gains from direct broadcast satellites and the competition with cable TV', *Econometrica* 72, 351–382.
- Gourieroux, C. and A. Monfort (1993), 'Simulation-based inference: A survey with special reference to panel data models', *Journal of Econometrics* 59, 5–33.
- Greene, W. (2000), *Econometric Analysis*, 4th edn, Prentice Hall, Upper Saddle River, NJ.
- Greene, W. (2001), 'Fixed and random effects in nonlinear models', Working Paper, Stern School of Business, New York University.
- Griffiths, W. (1972), 'Estimation of actual response coefficients in the Hildreth–Horck random coefficient model', *Journal of the American Statistical Association* 67, 663–635.
- Guevara, C. and M. Ben-Akiva (2006), 'Endogeneity in residential location choice models', *Transportation Research Record* 1977, 60–66.
- Guilkey, D. and J. Murphy (1993), 'Estimation and testing in the random effects probit model', *Journal of Econometrics* 59, 301–317.
- Haaijer, M., M. Wedel, M. Vriens, and T. Wansbeek (1998), 'Utility covariances and context effects in conjoint MNP models', *Marketing Science* 17, 236–252.
- Hajivassiliou, V. and D. McFadden (1998), 'The method of simulated scores for the estimation of LDV models', *Econometrica* 66, 863–896.
- Hajivassiliou, V. and P. Ruud (1994), 'Classical estimation methods for LDV models using simulation', in R. Engle and D. McFadden, eds., *Handbook of Econometrics*, North-Holland, Amsterdam, pp. 2383–2441.
- Hajivassiliou, V., D. McFadden, and P. Ruud (1996), 'Simulation of multivariate normal rectangle probabilities and their derivatives: Theoretical and computational results', *Journal of Econometrics* 72, 85–134.
- Halton, J. (1960), 'On the efficiency of evaluating certain quasi-random sequences of points in evaluating multi-dimensional integrals', *Numerische Mathematik* 2, 84–90.
- Hamilton, J. (1996), 'Specification testing in Markov-switching time-series models', *Journal of Econometrics* 70, 127–157.
- Hamilton, J. and R. Susmel (1994), 'Autoregressive conditional heteroskedasticity and changes in regime', *Journal of Econometrics* 64, 307–333.
- Hammersley, J. and K. Morton (1956), 'A new Monte Carlo technique: Antithetic variates', *Proceedings of the Cambridge Philosophical Society* 52, 449–474.
- Hanemann, M., J. Loomis, and B. Kanninen (1991), 'Statistical efficiency of doublebounded dichotomous choice contingent valuation', *American Journal of Agricultural Economics* 73, 1255–1263.
- Hastings, W. (1970), 'Monte Carlo sampling methods using Markov chains and their applications', *Biometrika* 57, 97–109.
- Hausman, J. (1978), 'Specification tests in econometrics', *Econometrica* 46, 1251–1272.
- Hausman, J., ed. (1993), *Contingent Valuation: A Critical Assessment*, North-Holland, New York.
- Hausman, J. (1997), 'Valuation of new goods under perfect and imperfect competition', in R. Gordon and T. Bresnahan, eds., *The Economics of New Goods*, University of Chicago Press, Chicago.

- Hausman, J. and D. McFadden (1984), 'Specification tests for the multinomial logit model', *Econometrica* 52, 1219–1240.
- Hausman, J. and P. Ruud (1987), 'Specifying and testing econometric models for rankordered data', *Journal of Econometrics* 34, 83–103.
- Hausman, J. and D. Wise (1978), 'A conditional probit model for qualitative choice: Discrete decisions recognizing interdependence and heterogeneous preferences', *Econometrica* 48, 403–429.
- Heckman, J. (1978), 'Dummy endogenous variables in a simultaneous equation system', *Econometrica* 46, 931–959.
- Heckman, J. (1981a), 'The incidental parameters problem and the problem of initial condition in estimating a discrete time–discrete data stochastic process', in C. Manski and D. McFadden, eds., *Structural Analysis of Discrete Data with Econometric Applications*, MIT Press, Cambridge, MA, pp. 179–185.
- Heckman, J. (1981b), 'Statistical models for the analysis of discrete panel data', in C. Manski and D. McFadden, eds., *Structural Analysis of Discrete Data with Econometric Applications*, MIT Press, Cambridge, MA, pp. 114–178.
- Heckman, J. and R. Robb (1985), 'Alternative methods for evaluating the impacts of interventions: An overview', *Journal of Econometrics* 30, 239–267.
- Heckman, J. and B. Singer (1986), 'Econometric analysis of longitudinal data', in Z. Griliches and M. Intriligator, eds., *Handbook of Econometrics*, North-Holland, Amsterdam, pp. 1689–1763.
- Heiss, F. (2002), 'Structural choice analysis with nested logit models', *Stata Journal* 2 227–252.
- Hensher, D. (2001), 'The valuation of commuter travel time savings for car drivers in New Zealand: Evaluating alternative model specifications', *Transportation* 28, 101–118.
- Hensher, D. and M. Bradley (1993), 'Using stated response data to enrich revealed preference discrete choice models', *Marketing Letters* 4, 39–152.
- Hensher, D. and W. Greene (2003), 'The mixed logit model: The state of practice and warnings for the unwary', *Transportation* 30, 133–176.
- Hensher, D. and W. Greene (2002), 'Specification and estimation of nested logit model', *Transportation Research B*, 36, 1–17.
- Hensher, D., J. Louviere, and J. Swait (1999), 'Combining sources of preference data', *Journal of Econometrics* 89, 197–221.
- Herriges, J. and C. Kling (1996), 'Testing the consistency of nested logit models with utility maximization', *Economic Letters* 50, 33–39.
- Horowitz, J. (1991), 'Reconsidering the multinomial probit model', *Transportation Research B* 25, 433–438.
- Horowitz, J., J. Sparmann, and C. Daganzo (1982), 'An investigation of the accuracy of the Clark approximation for the multinomial probit model', *Transportation Science* 16, 382–401.
- Hotz, V. and R. Miller (1993), 'Conditional choice probabilities and the estimation of dynamic models', *Review of Economic Studies* 60, 497–529.
- Hotz, V., R. Miller, S. Sanders, and J. Smith (1993), 'A simulation estimator for dynamic models of discrete choice', *Review of Economic Studies* 61, 265–289.
- Huber, J. and K. Train (2001), 'On the similarity of classical and Bayesian estimates of individual mean partworths', *Marketing Letters* 12, 259–269.
- Imai, S., N. Jain, and A. Ching (2001), 'Bayesian estimation of dynamics discrete choice models', paper presented at Bayesian Applications and Methods in Marketing Conference, Ohio State University; and Working Paper, Department of Economics, Pennsylvania State University.

- Jiang, R., P. Manchanda, and P. Rossi (2007), 'Bayesian analysis of random coefficient logit models using aggregate data', Working Paper, Graduate School of Business, University of Chicago, Chicago.
- Joe, S. and I. Sloan (1993), 'Implementation of a lattice method for numerical multiple integration', *ACM Transactions in Mathematical Software* 19, 523–545.
- Johannesson, M. and D. Lundin (2000), 'The impact of physical preferences and patient habits on the diffusion of new drugs', Working Paper, Department of Economics, Stockholm School of Economics.
- Johnson, N., S. Kotz, and N. Balakrishnan (1994), *Continuous Multivariate Distributions*, 2nd edn, John Wiley and Sons, New York.
- Judge, G., R. Hill, W. Griffiths, and T. Lee (1985), *The Theory and Practice of Econometrics*, 2nd edn, John Wiley and Sons, New York.
- Judge, G., R. Hill, W. Griffiths, H. Lutkepohl, and T. Lee (1988), *Introduction to the Theory and Practice Econometrics*, 2nd edn, John Wiley and Sons, New York.
- Kamakura, W. A. and G. Russell (1989), 'A probabilistic choice model for market segmentation and elasticity structure', *Journal of Marketing Research* 26, 379–390.
- Karlstrom, A. (2000), 'Non-linear value functions in random utility econometrics', Conference Presentation, 9th IATBR Travel Behavior Conference, Australia; and Working Paper, Infrastructure and Planning, Royal Institute of Technology, Stockholm.
- Karlstrom, A. (2001), 'Developing generalized extreme value models using the Piekands representation theorem', Working Paper, Infrastructure and Planning, Royal Institute of Technology, Stockholm.
- Kass, R., B. Carlin, A. Gelman, and R. Neal (1998), 'Markov chain Monte Carlo in practice: A roundtable discussion', *American Statistician* 52, 93–100.
- Keane, M. (1990), 'Four essays in empirical macro and labor economics', PhD Thesis, Brown University.
- Keane, M. (1994), 'A computationally practical simulation estimator for panel data', *Econometrica* 62, 95–116.
- Keane, M. and K. Wolpin (1994), 'The solutions and estimation of discrete choice dynamic programming models by simulation and interpretation: Monte Carlo evidence', *Review of Economics and Statistics* 76, 648–672.
- Kling, C. and J. Herriges (1995), 'An empirical investigation of the consistency of nested logit models with utility maximization', *American Journal of Agricultural Economics* 77, 875–884.
- Koppelman, F. and C. Wen (1998), 'Alternative nested logit models: Structure, properties and estimation', *Transportation Research B* 32, 289–298.
- Koppelman, F. and C. Wen (2000), 'The paired combination logit model: Properties, estimation and application', *Transportation Research B* 34, 75–89.
- Laplace, P. (1820), *Théorie Analytique des Probabilités*, 3rd edn, Paris.
- Le Cam, L. and G. Yang (1990), *Asymptotics in Statistics*, Springer, New York.
- Lee, B. (1999), 'Calling patterns and usage of residential toll service under self-selecting tariffs', *Journal of Regulatory Economics* 16, 45–82.
- Lee, L. (1992), 'On the efficiency of methods of simulated moments and simulated likelihood estimation of discrete choice models', *Econometric Theory* 8, 518–552.
- Lee, L. (1995), 'Asymptotic bias in simulated maximum likelihood estimation of discrete choice models', *Econometric Theory* 11, 437–483.
- Lehmann, E. and G. Casella (1998), *Theory of Point Estimation*, 2nd edn, Springer, New York.
- Levine, R. and G. Casella (2001), 'Implementation of the Monte Carlo EM algorithm', *Journal of Computational and Graphical Statistics* 10, 422–439.

- Liu, Y. and H. Mahmassani (2000), 'Global maximum likelihood estimation procedures for multinomial probit(MND)model parameters', *Transportation ResearchB* 34, 419–444.
- Louviere, J., D. Hensher, and J. Swait (2000), *Stated Choice Methods: Analysis and Applications*, Cambridge University Press, New York.
- Luce, D. (1959), *Individual Choice Behavior*, John Wiley and Sons, New York.
- Luce, D. and P. Suppes (1965), 'Preferences, utility and subjective probability', in R. Luce, R. Bush, and E. Galanter, eds., *Handbook of Mathematical Psychology*, John Wiley and Sons, New York, pp. 249–410.
- Manski, C. and S. Lerman (1977), 'The estimation of choice probabilities from choice based samples', *Econometrica* 45, 1977–1988.
- Manski, C. and S. Lerman (1981), 'On the use of simulated frequencies to approximate choice probabilities', in C. Manski and D. McFadden, eds., *Structural Analysis of Discrete Data with Econometric Applications*, MIT Press, Cambridge, MA, pp. 305–319.
- Manski, C. and D. McFadden (1981), 'Alternative estimators and sample designs for discrete choice analysis', in C. Manski and D. McFadden, eds., *Structural Analysis of Discrete Data with Econometric Applications*, MIT Press, Cambridge, MA, pp. 2–50.
- Marschak, J. (1960), 'Binary choice constraints on random utility indications', in K. Arrow, ed., *Stanford Symposium on Mathematical Methods in the Social Sciences*, Stanford University Press, Stanford, CA, pp. 312–329.
- Martin, L. (2008), 'Consumer demand for compact flourescent light bulbs', Working Paper, Department of Agricultural and Resource Economics, University of California, Berkeley.
- McCulloch, R. and P. Rossi (1994), 'An exact likelihood analysis of the multinomial probit model', *Journal of Econometrics* 64, 207–240.
- McCulloch, R. and P. Rossi (2000), 'Bayesian analysis of the multinomial probit model', in R. Mariano, T. Schuermann, and M. Weeks, eds., *Simulation-Based Inference in Econometrics*, Cambridge University Press, New York.
- McFadden, D. (1974), 'Conditional logit analysis of qualitative choice behavior', in P. Zarembka, ed., *Frontiers in Econometrics*, Academic Press, New York, pp. 105–142.
- McFadden, D. (1978), 'Modeling the choice of residential location', in A. Karlqvist, L. Lundqvist, F. Snickars, and J. Weibull, eds., *Spatial Interaction Theory and Planning Models*, North-Holland, Amsterdam, pp. 75–96.
- McFadden, D. (1987), 'Regression-based specification tests for the multinomial logit model', *Journal of Econometrics* 34, 63–82.
- McFadden, D. (1989), 'A method of simulated moments for estimation of discrete response models without numerical integration', *Econometrica* 57, 995–1026.
- McFadden, D. (1996), 'Lectures on simulation-assisted statistical inference', Conference Presentation, EC-squared Conference, Florence, Italy; and Working Paper, Department of Economics, University of California, Berkeley.
- McFadden, D. (1999), 'Computing willingness-to-pay in random utility models', in J. Moore, R. Riezman, and J. Melvin, eds., *Trade, Theory and Econometrics: Essays in Honour of John S. Chipman*, Routledge, London, pp. 253–274.
- McFadden, D. (2001), 'Economic choices', *American Economic Review* 91, 351–378.
- McFadden, D. and K. Train (1996), 'Consumers' evaluation of new products: Learning from self and others', *Journal of Political Economy* 104, 683–703.
- McFadden, D. and K. Train (2000), 'Mixed MNL models of discrete response', *Journal of Applied Econometrics* 15, 447–470.

- McFadden, D., A. Talvitie, S. Cosslett, I. Hasan, M. Johnson, F. Reid, and K. Train (1977), 'Demand model estimation and validation', Final Report, Volume V, Urban Travel Demand Forecasting Project, Institute of Transportation Studies, University of California, Berkeley.
- McFadden, D., K. Train, and W. Tye (1978), 'An application of diagnostic tests for the independence from irrelevant alternatives property of the multinomial logit model', *Transportation Research Record* 637, 39–46.
- McGrath, E. (1970), *Fundamentals of Operations Research*, West Coast University Press, San Francisco.
- McLachlan, G. and T. Krishnan (1997), *The EM Algorithm and Extensions*, John Wiley and Sons, New York.
- Mehndiratta, S. (1996), 'Time-of-day effects in inter-city business travel', PhD Thesis, University of California, Berkeley.
- Metropolis, N., A. Rosenbluth, M. Rosenbluth, A. Teller, and E. Teller (1953), 'Equations of state calculations by fast computing machines', *Journal of Chemical Physics* 21, 1087–1092.
- Mittelhammer, R., G. Judge, and D. Miller (2000), *Econometric Foundations*, Cambridge University Press, New York.
- Morokoff, W. and R. Caflisch (1995), 'Quasi-Monte Carlo integration', *Journal of Computational Physics* 122, 218–230.
- Munizaga, M. and R. Alvarez-Daziano (2001), 'Mixed logit versus nested logit and probit', Working Paper, Departamento de Ingeniera Civil, Universidad de Chile.
- Nevo, A. (2001), 'Measuring market power in the ready-to-eat cereal industry', *Econometrica* 69, 307–342.
- Niederreiter, H. (1978), 'Quasi-Monte Carlo methods and pseudo-random numbers', *Bulletin of the American Mathematical Society* 84, 957–1041.
- Niederreiter, H. (1988), 'Low-discrepancy and low dispersion sequences', *Journal of Number Theory* 30, 51–70.
- O'Donoghue, T. and M. Rabin (1999), 'Doing it now or later', *American Economic Review* 89, 103–124.
- Ortuzar, J. (1983), 'Nested logit models for mixed-mode travel in urban corridors', *Transportation Research A* 17, 283–299.
- Pakes, A. (1986), 'Patents as options: Some estimates of the value of holding European patent stocks', *Econometrica* 54, 755–785.
- Pakes, A. and D. Pollard (1989), 'Simulation and asymptotics of optimization estimators', *Econometrica* 57, 1027–1057.
- Papatla, P. and L. Krishnamurthi (1992), 'Aprobit model of choice dynamics', *Marketing Science* 11, 189–206.
- Park, S. and S. Gupta (forthcoming), 'A simulated maximum likelihood estimator for the random coefficient logit model using aggregate data', *Journal of Marketing Research*.
- Petrin, A. (2002), 'Quantifying the benefits of new products; the case of the Minivan', *Journal of Political Economy* 110, 705–729.
- Petrin, A. and K. Train (2009), 'A control function approach to endogeneity in consumer choice models', *Journal of Marketing Research*, forthcoming.
- Rao, B. (1987), *Asymptotic Theory of Statistical Inference*, John Wiley and Sons, New York.
- Recker, W. (1995), 'Discrete choice with an oddball alternative', *Transportation Research B* 29, 207–211.
- Research Triangle Institute (1997), 'Predicting retail customer choices among electricity pricing alternatives', Electric Power Research Institute Report, Palo Alto, CA.
- Revelt, D. (1999), 'Three discrete choice random coefficients papers and one police crime study', PhD Thesis, University of California, Berkeley.
- Revelt, D. and K. Train (1998), 'Mixed logit with repeated choices', *Review of Economics and Statistics* 80, 647–657.

- Revelt, D. and K. Train (2000), 'Customer-specific taste parameters and mixed logit', Working Paper No. E00-274, Department of Economics, University of California, Berkeley.
- Rivers, D. and Q. Vuong (1988), 'Limited information estimators and exogeneity tests for simultaneous probit models', *Journal of Econometrics* 39, 347–366.
- Rossi, P., R. McCulloch, and G. Allenby (1996), 'The value of household information in target marketing', *Marketing Science* 15, 321–340.
- Rust, J. (1987), 'Optimal replacement of GMC bus engines: An empirical model of Harold Zurchner', *Econometrica* 55, 993–1033.
- Rust, J. (1994), 'Estimation of dynamic structural models, problems and prospects: Discrete decision processes', in C. Sims, ed., *Advances in Econometrics: Sixth World Congress*, Vol. II, Cambridge University Press, New York, pp. 5–33.
- Rust, J. (1997), 'Using randomization to break the curse of dimensionality', *Econometrica* 65, 487–516.
- Ruud, P. (1991), 'Extensions of estimation methods using the EM algorithm', *Journal of Econometrics* 49, 305–341.
- Ruud, P. (1996), 'Simulation of the multinomial probit model: An analysis of covariance matrix estimation', Working Paper, Department of Economics, University of California, Berkeley.
- Ruud, P. (2000), *An Introduction to Classical Econometric Theory*, Oxford University Press, New York.
- Sándor, Z. and P. András (2001), 'Alternative sampling methods for estimating multivariate normal probabilities', Working Paper, Department of Economics, University of Groningen, The Netherlands.
- Sándor, Z. and K. Train (2004), 'Quasi-random simulation of discrete choice models', *Journal of Econometrics* 120, 207–234.
- SawtoothSoftware (1999), 'The CBC/HB module for hierarchical Bayes', at www.sawtoothsoftware.com.
- Schechter, L. (2001), 'The apple and your eye: Visual and taste rankordered probit analysis', Working Paper, Department of Agricultural and Resource Economics, University of California, Berkeley.
- Schwarz, G. (1978), 'Estimating the dimension of a model', *The Annals of Statistics* 6, 461–464.
- Shim, E. and E. Sudit (1995), 'How manufacturers price products', *Management Accounting* 76, 37–39.
- Siikamäki, J. (2001), 'Discrete choice experiments valuing biodiversity conservation in Finland', PhD Thesis, University of California, Davis.
- Siikamäki, J. and D. Layton (2001), 'Pooled models for contingent valuation and contingent ranking data: Valuing benefits from biodiversity conservation', Working Paper, Department of Agricultural and Resource Economics, University of California, Davis.
- Sloan, I. and H. Wozniakowski (1998), 'When are quasi-Monte Carlo algorithms efficient for high dimensional integrals?', *Journal of Complexity* 14, 1–33.
- Small, K. (1987), 'A discrete choice model for ordered alternatives', *Econometrica* 55, 409–424.
- Small, K. (1994), 'Approximate generalized extreme value models of discrete choice', *Journal of Econometrics* 62, 351–382.
- Small, K. and H. Rosen (1981), 'Applied welfare economics of discrete choice models', *Econometrica* 49, 105–130.
- Spanier, J. and E. Maize (1991), 'Quasi-random methods for estimating integrals using relatively small samples', *SIAM Review* 36, 18–44.
- Srinivasan, K. and H. Mahmassani (2005), 'Dynamic kernel logit model for the analysis of longitude discrete choice data: Properties and computational assessment', *Transportation Science* 39, 160–181.
- Steckel, J. and W. Vanhonacker (1988), 'A heterogeneous conditional logit model of choice', *Journal of Business and Economic Statistics* 6, 391–398.

- Swait, J. and J. Louviere (1993), 'The role of the scale parameter in the estimation and use of multinomial logit models', *Journal of Marketing Research* 30, 305–314.
- Talvitie, A. (1976), 'Disaggregate travel demand models with disaggregate data, not aggregate data, and why', Working Paper No. 7615, UrbanTravelDemandForecasting Project, Institute of Transportation Studies, University of California, Berkeley.
- Theil, H. (1971), *Principles of Econometrics*, John Wiley and Sons, New York.
- Thurstone, L. (1927), 'A law of comparative judgement', *Psychological Review* 34, 273–286.
- Train, K. (1978), 'A validation test of a diaggregate mode choice model', *Transportation Research* 12, 167–174.
- Train, K. (1986), *Qualitative Choice Analysis*, MIT Press, Cambridge, MA.
- Train, K. (1995), 'Simulation methods for probit and related models based on convenient error partitioning', Working Paper No. 95-237, Department of Economics, University of California, Berkeley.
- Train, K. (1998), 'Recreation demand models with taste variation', *Land Economics* 74, 230–239.
- Train, K. (1999), 'Mixed logit models for recreation demand', in J. Herriges and C. Kling, eds., *Valuing Recreation and the Environment*, Edward Elgar, Northampton, MA.
- Train, K. (2000), 'Halton sequences for mixed logit', Working Paper No. E00-278, Department of Economics, University of California, Berkeley.
- Train, K. (2001), 'A comparison of hierarchical Bayes and maximum simulated likelihood for mixed logit', Working Paper, Department of Economics, University of California, Berkeley.
- Train, K. (2008a), 'EM algorithms for nonparametric estimation of mixing distributions', *Journal of Choice Modelling* 1, 40–69.
- Train, K. (2008b), 'Arecurse estimator for random coefficient models', Working Paper, Department of Economics, University of California, Berkeley.
- Train, K. and D. McFadden (1978), 'The goods–leisure tradeoff and disaggregate work trip mode choice models', *Transportation Research* 12, 349–353.
- Train, K., D. McFadden, and M. Ben-Akiva (1987a), 'The demand for local telephone service: A fully discrete model of residential calling patterns and service choice', *Rand Journal of Economics* 18, 109–123.
- Train, K., D. McFadden, and A. Goett (1987b), 'Consumer attitudes and voluntary rate schedules for public utilities', *Review of Economics and Statistics* LXIX, 383–391.
- Train, K., M. Ben-Akiva, and T. Atherton (1989), 'Consumption patterns and selfselecting tariffs', *Review of Economics and Statistics* 71, 62–73.
- Train, K. and C. Winston (2007), 'Vehicle choice behavior and the declining market share of U.S. automakers', *International Economic Review* 48, 1469–1496.
- Train, K. and G. Sonnier (2005), 'Mixed logit with bounded distributions of correlated partworths', in R. Scarpa and A. Alberini, eds., *Applications of Simulation Methods in Environmental and Resource Economics*, Springer, Dordrecht, pp. 117–134.
- Tuffin, B. (1996), 'On the use of low-discrepancy sequences in Monte Carlo methods', *Monte Carlo Methods and Applications* 2, 295–320.
- Tversky, A. (1972), 'Elimination by aspects: A theory of choice', *Psychological Review* 79, 281–299.
- Vijverberg, W. (1997), 'Monte Carlo evaluation of multivariate normal probabilities', *Journal of Econometrics* 76, 281–307.
- Villas-Boas, M. (2007), 'A note on limited versus full information estimation in nonlinear models', Working Paper, Haas School of Business, University of California, Berkeley.

- Villas-Boas, M. and R. Winer (1999), 'Endogeneity in brand choice models', *Management Science* 45, 1324–1338.
- Vinod, H. (1993), 'Bootstrap, jackknife, resampling and simulation: Applications in econometrics', in G. Maddala, C. Rao, and H. Vinod, eds., *Handbook of Statistics: Econometrics*, Vol. II, North-Holland, Amsterdam, chapter 11.
- von Mises, R. (1931), *Wahrscheinlichkeitsrechnung*, Springer, Berlin.
- Vovsha, P. (1997), 'The cross-nested logit model: Application to mode choice in the Tel Aviv metropolitan area', Conference Presentation, 76th Transportation Research Board Meetings, Washington, DC.
- Walker, J., M. Ben-Akiva, and D. Bolduc (2007), 'Identification of parameters in normal error component logit-mixture (NECLM) models', *Journal of Applied Econometrics* 22, 1095–1125.
- Wang, X., E. Bradlow, and H. Wainer (2002), 'A general Bayesian model for testlets: Theory and application', *Applied Psychological Measurement* 26, 1090–1128.
- Wedel, M. and W. Kamakura (2000), *Market Segmentation: Conceptual and Methodological Foundations*, 2nd edn, Kluwer Academic Publishers, Boston.
- Weeks, D. and K. Lange (1989), 'Trials, tribulations, and triumphs of the EM algorithm in pedigree analysis', *Journal of Mathematics Applied in Medicine and Biology* 6, 209–232.
- Wen, C.-H. and F. Koppelman (2001), 'The generalized nested logit model', *Transportation Research B* 35, 627–641.
- Wen, D. and M. Levy (2001), 'Blindex: A bounded asymmetric loss function with application to Bayesian estimation', *Communications in Statistics—Theory and Methods* 30, 147–153.
- Williams, H. (1977), 'On the formation of travel demand models and economic evaluation measures of user benefits', *Environment and Planning A* 9, 285–344.
- Wolpin, K. (1984), 'An estimable dynamic stochastic model of fertility and child mortality', *Journal of Political Economy* 92, 852–874.
- Wolpin, K. (1987), 'Estimating a structural search model: The transition from school to work', *Econometrica* 55, 801–818.
- Wu, C. (1983), 'On the convergence properties of the EM algorithm', *Annals of Statistics* 11, 95–103.
- Yai, T., S. Iwakura, and S. Morichi (1997), 'Multinomial probit with structured covariance for route choice behavior', *Transportation Research B* 31, 195–207.
- Yang, S., Y. Chen, and G. Allenby (2003), 'Bayesian analysis of simultaneous demand and supply', *Quantitative Marketing and Economics* 1, 251–275.
- Zavoina, R. and W. McKelvey (1975), 'A statistical model for the analysis of ordinal level dependent variables', *Journal of Mathematical Sociology* Summer, 103–120.
- Zellner, A. (1971), *An Introduction to Bayesian Inference in Econometrics*, John Wiley and Sons, New York.