

Contents

| | | |
|---|---|----|
| 1 | Introduction | 1 |
| 2 | A Motivating Example | 6 |
| 3 | Estimation Using First-Order Conditions | 11 |
| 4 | Estimation Using Discrete Choice Models | 16 |
| 5 | Uncertainty in Structural Models | 33 |
| 6 | Model Validation | 57 |
| 7 | Conclusion | 62 |
| 8 | Content of Online Appendix | 63 |
| | References | 66 |

The Online Appendix can be accessed at
www.cambridge.org/bellemare