UNIVERSITÉ
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GENEVA SCHOOL OF ECONOMICS
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## Identifying and Estimating Connection

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**Abstract:**

Knowledge of the relevant linkages between individuals is usually necessary for the estimation of social interaction models. We obtain results that allow for the estimation of parameters of interest in a model with endogenous, exogenous and correlated effects without information on the relevant linkages. Our identification analysis relies on usual assumptions on the nature of interactions found in, e.g., Bramoullé et al. [2009]. To obtain identification we further impose conditions on the density of links and repeated observation of outcomes for a given group of individuals. We provide an estimation strategy which we investigate via simulations and an empirical illustration.

**Short biography:**

Áureo de Paula is Professor of Economics at University College London, also affiliated with the Sao Paulo School of Economics, the Centre for Microdata Methods and Practice, the Institute for Fiscal Studies, and CEPR. Professor de Paula's research has been published in top economics journals, and is at the intersection of applied economic theory, econometrics, and empirical microeconomics. His research features both methodological contributions, such as on identification and estimation of multi-agent models, as well as empirical applications. He was granted an European Research Council Starting Grant, has held editorial appointments at several leading Economics journals and is presently a Managing Editor at the Review of Economic Studies. Áureo de Paula received his PhD from Princeton University in 2006. Prior to joining University College London, he was a faculty member at University of Pennsylvania and was also a visiting faculty at Harvard and Northwestern Universities.