

PÓS-GRADUAÇÃO – Ementa de disciplina
Mestrado e Doutorado em Economia

DISCIPLINA: Tópicos em Jogos com Informação Assimétrica SIGLA: TJIA	CÓDIGO: MDPTEC109
PROFESSOR: Lucas Jóver Maestri	CARGA HORÁRIA: 40h CRÉDITOS: 4
DATA DE INÍCIO: 15/01/2019 DATA DE FIM: 29/03/2019	OBRIGATÓRIA: <input type="checkbox"/> SIM <input checked="" type="checkbox"/> NÃO CURSO: <input type="checkbox"/> M <input type="checkbox"/> D <input checked="" type="checkbox"/> MD
PRÉ-REQUISITO: Sequência de primeiro ano de microeconomia e cursos de Análise I e II	
ÁREA DE CONCENTRAÇÃO: Teoria Econômica	
<p>EMENTA</p> <p>Esse curso introduzirá o aluno a uma série de modelos canônicos de teoria dos jogos com informação assimétrica. O curso versará sobre jogos de comunicação sem custo (cheap talk), delegação, persuasão, reputação, barganha, experimentação estratégica e contratos relacionais. O professor apresentará os modelos mais relevantes de cada tópico. Além disso, cada aluno matriculado deverá apresentar um artigo recente em algum dos assuntos abordados.</p> <p>Avaliação: Participação em aula e uma apresentação contarão 50% da nota. A outra metade virá de uma prova final.</p>	
<p>OBJETIVOS</p> <p>O principal objetivo é introduzir o aluno a uma série de modelos importantes de informação assimétrica.</p>	
<p>BLIOGRAFIA</p> <p>Cheap Talk:</p> <ol style="list-style-type: none"> 1) Crawford, Vincent; and Sobel, Joel. (1982) "Strategic information transmission." <i>Econometrica</i>. 2) Farrell, Joseph; and Gibbons, Robert (1989). "Cheap talk with two audiences." <i>American Economic Review</i>. 3) Krishna, Vijay; and Morgan, John (2001). "A model of expertise." <i>Quarterly Journal of Economics</i>. 4) Kartik, Navin (2009). "Strategic communication with lying costs." <i>Review of Economic Studies</i>. 5) Lipnowski, Elliot and Daron Ravid. "Cheap Talk with Transparent Motives." Working paper. <p>Delegação</p>	

- 1) Alonso, Dessein, and Matouschek, 2008 "When Does Coordination Require Centralization?", American Economic Review.
- 2) Eugen Kovac and Tymofiy Mylovanov, 2009 "Stochastic Mechanisms in Settings without Monetary Transfers," Journal of Economic Theory.
- 3) Kyle Bagwell and Manuel Amador, 2008 "The Theory of Optimal Delegation with an Application to Tariff Caps." Econometrica.
- 4) Yingni Guo (2016) "Dynamic Delegation of Experimentation", American Economic Review.
- 5) Marina Halac and Pierre Yared. ""Commitment vs. Flexibility with Costly Verification," working paper.

Persuasão

- 1) Matthew Gentzkow and Emir Kamenica (2011). "Bayesian persuasion." American Economic Review.
- 2) Matthew Gentzkow and Emir Kamenica (2017). "Competition in persuasion." Review of Economic Studies.
- 3) Jeff Ely (2017). "Beeps". American Economic Review.
- 4) Anton Kalotylin and Anton Kolotilin. "Persuasion Meets Delegation," working paper.

Reputação

- 1) Fudenberg, D. and D.K. Levine (1989), "Reputation and Equilibrium Selection in Games with a Single Patient Player," Econometrica.
- 2) Fudenberg D, Levine DK (1992). "Maintaining a Reputation When Strategies Are Imperfectly Observed". Review of Economic Studies.
- 3) George Mailath and Larry Samuelson (2001). ""Who Wants a Good Reputation?" Review of Economic Studies.
- 4) Steven Tadelis (2002) "The market for reputations as an incentive mechanism" - Journal of political Economy.
- 5) Ely, Jeff and Valimaki, Juuso (2003). "Bad Reputation". Quarterly Journal of Economics.
- 6) Olivier Gossner, 2011. "Simple bounds on the value of a reputation", Econometrica.
- 7) Jihong Lee and Qingmin Liu (2013). "Gambling Reputation: Repeated Bargaining With Outside Options." Econometrica.

Barganha

- 1) Rubinstein, Ariel (1985). "Perfect equilibrium in a bargaining model". Econometrica
- 2) Gul, Faruk (1986). "Foundations of Dynamic Monopoly and the Coase Conjecture" Journal of Economic Theory.
- 3) Fuchs, Willie and Andy Skrzypacz. (2010) "Bargaining with Arrival of New Traders" American Economic Review.

- 4) Board, Simon and Marek Pycia (2014). "Outside Options and the Failure of the Coase Conjecture," American Economic Review.
- 5) Nava, Francesco and Pasquale Schiraldi. "Differentiated durable goods monopoly: a robust Coase conjecture". American Economic Review, forthcoming.
- 6) Ravid, Daron. "Bargaining with Rational Inattention". Working Paper.

Contratos Relacionais

- 1) Jonathan Levin (2003). Relational Incentive Contracts, American Economic Review.
- 2) Board, Simon (2011) ""Relational Contracts and the Value of Loyalty." American Economic Review.
- 3) Board, Simon and Moritz Meyer-ter-Vehn (2015). "Relational Contracts in Competitive Labour Markets." Review of Economic Studies.
- 4) Isaiah Andrews and Daniel Barron. (2013). "The Allocation of Future Business: Dynamic Relational Contracts with Multiple Agents".

Experimentação Estratégica

- 1) Bolton, Patrick and Christopher Harris (1999) "Strategic Experimentation." Econometrica.
- 2) Sven Rady, Godfrey Keller and Martin Cripps (2005) "Strategic Experimentation with Exponential Bandits". Econometrica.
- 3) Bonatti, Alessandro and Johannes Horner (2009) "Collaborating". American Economic Review.
- 4) Halac, Marina, N. Kartik and Q. Liu (2017). "Contests for Experimentation." Journal of political Economy.