Abstract of a paper to be presented at the
11th Berlin IO Day, on March 15th, 2019:

Time Preferences in Dynamic Discrete-Continuous Models

Pasquale Schiraldi, London School of Economics and Political Science (with Philippe Bracke and Matthew R. Levy)

Time preferences play an essential role in understanding inter-temporal economic behavior, but despite their importance there are very few identifi- cation results as identification is hard and existing approaches either take the discount factor to be known or rely on high level exclusion restrictions or on parametric assumptions. The paper studies the non-parametric identification of the discount factor along with the agents utility function in the class of discrete-continuous dynamic models.