

Nicolas S. Lambert

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Contact Information

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Academic Employment

July 2010–present Assistant Professor of Economics, Stanford University
January–December 2017 Visiting Assistant Professor of Economics, Yale University
July–December 2016 Visiting Researcher, Microsoft Research

Fields of Interest

Microeconomic Theory, Economics of Information, Algorithmic Game Theory

Education

Ph.D. in Computer Science, Stanford University, 2010 (doctoral advisor: Yoav Shoham)
Ph.D. minor in Psychology, Stanford University, 2010
MSc. in Computer Science, Stanford University, 2009
Graduate of the Corps des Mines, Government and Business Program, 2005
BSc. in Mathematics and Economics, Ecole Polytechnique, 2002

Awards and Grants

2011–2015 NSF Research Grant “Information Elicitation and Aggregation in Market Mechanisms” (jointly with Michael Ostrovsky)
Amount awarded: \$396,543.00
2011 Arthur L. Samuel Award for the best thesis in the Computer Science Department, Stanford University
2009–2011 Google Fellowship on Market Algorithms
2009 ACM EC Best Paper Award and Best Student Paper
2008 ACM EC Best Paper Award

Working Papers

1. Dynamic Belief Elicitation, *with Christopher Chambers*.
Conditionally accepted at **Econometrica**.
2. The Power of Referential Advice, *with Steven Callander and Niko Matouschek*.
Revision requested by the **Journal of Political Economy**.

3. Elicitation and Evaluation of Statistical Forecasts.
Resubmitted to **Econometrica**.
4. Recovering Preferences from Finite Data, *with Christopher Chambers and Federico Echenique*.
Resubmitted to **Econometrica**.
5. Quadratic Games, *with Giorgio Martini and Michael Ostrovsky*.
6. Probability Elicitation for Agents with Arbitrary Risk Preferences.

Refereed Publications

7. Motivational Ratings, *with Johannes Hörner*.
The Review of Economic Studies (forthcoming).
8. Judgment Error in Lottery Play: When the Hot-Hand Meets the Gambler's Fallacy, *with Georg Granic, Qingxia Kong and Chung-Piaw Teo*.
Management Science (forthcoming).
9. Proper Scoring Rules with General Preferences: A Dual Characterization of Optimal Reports, *with Christopher Chambers and Paul J Healy*.
Games and Economic Behavior, Vol. 117, September 2019, pp. 322–341.
10. Collective Choice in Dynamic Public Good Provision, *with Renee Bowen and George Georgiadis*.
American Economic Journal: Microeconomics, Vol. 11(1), February 2019, pp. 243–298.
11. On Equilibria in Games with Imperfect Recall, *with Adrian Marple and Yoav Shoham*.
Games and Economic Behavior, Vol. 113, January 2019, pp. 164–185.
12. Strategic Trading in Informationally Complex Environments, *with Michael Ostrovsky and Mikhail Panov*.
Econometrica, Vol. 86(4), July 2018, pp. 1119–1157.
Lead Article.
13. An Axiomatic Characterization of Wagering Mechanisms, *with Yiling Chen, John Langford, David Pennock, Daniel Reeves, Yoav Shoham and Jennifer Wortman Vaughan*.
Journal of Economic Theory, Vol. 156, March 2015, pp. 389–416.
14. Mostly Calibrated, *with Yossi Feinberg*.
International Journal of Game Theory, Vol. 44(1), February 2015, pp. 153–163.
15. Auctions for Social Lending: A Theoretical Analysis, *with Ning Chen and Arpita Ghosh*.
Games and Economic Behavior, Vol. 86, July 2014, pp. 367–391.
16. Only Valuable Experts Can Be Valued, *with Moshe Babaioff, Liad Blumrosen and Omer Reingold*.
Proceedings of the 12th **ACM Conference on Economics and Computation** (ACM EC 2011).
17. Social Lending, *with Ning Chen and Arpita Ghosh*.
Proceedings of the 10th **ACM Conference on Economics and Computation** (ACM EC 2009).

18. Eliciting Truthful Answers to Multiple-Choice Questions, *with Yoav Shoham*.
Proceedings of the 10th **ACM Conference on Economics and Computation** (ACM EC 2009).
ACM EC best paper and best student paper awards.
19. Complexity of Combinatorial Market Makers, *with Yiling Chen, Lance Fortnow, David Pennock and Jenn Wortman Vaughan*.
Proceedings of the 9th **ACM Conference on Economics and Computation** (ACM EC 2008).
20. Self-Financed Wagering Mechanisms for Forecasting, *with Yiling Chen, John Langford, David Pennock, Daniel Reeves, Yoav Shoham and Jennifer Wortman Vaughan*.
Proceedings of the 9th **ACM Conference on Economics and Computation** (ACM EC 2008).
ACM EC best paper award.
21. Eliciting Properties of Probability Distributions, *with David Pennock and Yoav Shoham*.
Proceedings of the 9th **ACM Conference on Economics and Computation** (ACM EC 2008).
22. Truthful Surveys, *with Yoav Shoham*.
Proceedings of the 4th International **Workshop On Internet And Network Economics** (WINE 2008).
23. Near-Optimal Search in Continuous Domains, *with Ronen Brafman, Samuel Ieong and Yoav Shoham*.
Proceedings of the 22nd Conference of the **Association for the Advancement of Artificial Intelligence** (AAAI 2007).
24. Asymptotically Optimal Repeated Auctions for Sponsored Search, *with Yoav Shoham*.
Proceedings of the 9th **International Conference on Electronic Commerce** (ICEC 2007).

Other Publications

25. Les Entreprises face à la Politique Européenne de la Concurrence, *with Emmanuel Farhi*.
Presses de l'École des Mines, ISBN 291176272X, 2006. Our book reports on the evolution of the European antitrust policy and merger regulations.
26. Introduction to Dynamic Belief Elicitation, *with Christopher Chambers*.
SIGecom Exchanges, Vol. 14(1), 2015.
27. Eliciting Properties of Probability Distributions: The Highlights, *with David Pennock and Yoav Shoham*.
SIGecom Exchanges, Vol. 7(3), 2008.

Invited Presentations

- 2018–2019 Toulouse School of Economics, University of Pennsylvania, CMU, Princeton, Northwestern, NYU (scheduled), World Statistics Congress (scheduled), Queen's Organizational Economics Conference (scheduled)

2017–2018 University of Illinois Urbana-Champaign
2016–2017 Yale, Johns Hopkins University, University of Pennsylvania Computer Science, UT Austin, Microsoft Research New York, NYU CRATE Conference
2015–2016 University of Minnesota, Montreal University, Chicago Becker Friedman Institute, European University Institute
2014–2015 Yale, Caltech Computer Science, UC Davis, UCLA, UECE Lisbon Meetings, SAET, ESSET Gerzensee
2013–2014 NYU, Chicago Booth, Toulouse Network on Information Technology, University of Rochester, NUS Singapore, Microsoft Research New York, Institute of Advanced Studies Conference in honor of Roy Radner, NBER Market Design Conference, SAET, SAGT
2012–2013 Caltech, Microsoft Research Faculty Summit
2011–2012 Harvard/MIT, Northwestern Kellogg, UC San Diego, University of Michigan Computer Science
2009–2011 University of Chicago, UC Berkeley Computer Science, Korea Advanced Institute of Science and Technology, Yahoo! Research, Microsoft Research New England, University of Pennsylvania Wharton, Columbia GSB, Stanford GSB, NYU Stern, MIT Sloan, Ecole Polytechnique/HEC, NUS Singapore

Academic Services

Associate Editor for Economic Theory/Economic Theory Bulletin

Referee for American Economic Journal: Microeconomics, American Economic Review, Annals of Statistics, Econometrica, Economica, Economic Theory, Games and Economic Behavior, Journal of Economic Theory, Journal of Political Economy, Mathematics of Operations Research, National Science Foundation, Operations Research, Review of Economic Studies, Theoretical Economics, Transactions on Economics and Computation.

I served on the committee the ACM Conference on Economics and Computation (ACM EC), the Association for the Advancement of Artificial Intelligence (AAAI), the International Workshop On Internet And Network Economics (WINE), the International Conference on Learning Theory (COLT), the International Conference on Autonomous Agents and Multiagent Systems (AAMAS).

Teaching

- Fall 2017: Financial Economics (Undergraduate Course, taught at Yale)
- Winter 2014, 2015, 2016, 2019: Managerial Economics Accelerated (MBA Course)
- Winter 2016, Spring 2018: Topics in Continuous Time Dynamics (PhD Course)
- Spring 2013, 2014: Topics in Economics of Information (PhD course)
- Winter 2013: Economics for Non-Econ Majors (Undergraduate course)
- Winter 2011, 2012: Managerial Economics (MBA course)