University of Zurich
Fall Term 2009

October 13th -15th, 2009
Room: HIM PAV A

Ph.D. Seminar

Introduction in Analytical & Bayesian Modeling in Marketing

Prof. Asim Ansari and Prof. Oded Koenigsberg[1]
Columbia Business School, New York

Contact for Details: Prof. Florian Stahl (E-mail: stahl@isu.uzh.ch)

Application Course Participation: Until October 1st, 2009

Course Objectives

The goal of the seminar is to provide Ph.D. students an introduction in several state-of-the-art methods in quantitative modeling. Students will learn to build models of real business and marketing phenomena. For students who are interested in quantitative methods, this seminar will provide you an overview and the basic understandings of the main research methodologies associated with quantitative methods in marketing. For each topic considered, a few articles and book chapters have been chosen.

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Tentative Course Outline

Date	**Topic**	**Required Readings**
October 13th, 2009 *9-12am*	Oded Koenigsberg Introduction in Analytical Modeling I: Deriving demand functions	Paper 1: Hal R. Varian (1997) Paper 2: Richard Staelin (1994)
October 13th, 2009 *2-5pm*	Asim Ansari Bayesian Modeling: Introduction	Gelman et al. (2003) Chapter 1 to 5 – Pages 1 – 152
October 14th, 2009 *9-12am*	Oded Koenigsberg Introduction in Analytical Modeling II: Durable Goods and Product line	Paper 1: Jeremy Bulow, (1982) Paper 2: Preyas Desai and Devavrat Purohit, (1998) Paper 3: Sridhar Moorthy and Ivn Png (1992)
October 14th, 2009 *1:30-4:30pm*	Asim Ansari Bayesian Modeling: Computation	Gelman et al. (2003) Chapter 10 to 12 – Pages 275 – 332 Chapter 13 – Pages 335 – 349
October 15th, 2009 *9-12am*	Oded Koenigsberg Introduction in Analytical Modeling III Marketing channels and Manufacturing Marketing interface	Paper 1: McGuire and Staelin (1983) Paper 2: Nicholas Petruzzi and Maqbool Dada, (1999)
October 15th, 2009 *1:30-4:30pm*	Asim Ansari Bayesian Modeling: Regression Models	Gelman et al. (2003) Chapter 14 to 15 – Pages 351 – 412

Required Readings

- Bulow, Jeremy (1982): Durable Goods Monopolists, Journal of Political Economy, Vol. 90(2)
- Desai, Preyas and Devavrat Purohit (1998): Leasing and Selling: Optimal Marketing Strategies for a Durable Goods Firm, Management Science, Vol. 44(11)
- Gelman, Andrew , John B. Carlin, Hal S. Stern and Donald B. Rubin (2003): Bayesian Data Analysis, Chapman & Hall/CRC; 2 edition
- Koenigsberg, Desai and Purohit (2009): Forward Buying by Retailers, Journal of Marketing Research, forthcoming
- McGuire and Staelin (1983): An Industry Equilibrium Analysis of Downstream Vertical Integration, Marketing Science
- Petruzzi, Nicholas and Maqbool Dada (1999): Pricing and the Newsvendor Problem: A Review with Extensions, Operations Research Vol. 47(2)
- Sridhar Moorthy and Ivn Png (1992): Market Segmentation, Cannibalization, and the Timing of Product Introductions, Management Science, Vol. 38(3)
- Staelin, Richard (1994): How to Write Readable Papers for Marketing Science
- Varian, Hal R. (1997): How to Build and Economic Model in Your Spare Time

Grading

The grades for the course will be computed from the following components:

- Class Participation 60%
- Individual Publication Analysis 40%
  Summary of 1-2 papers relevant to the topic of your PhD thesis

Class Participation

Each participant of the seminar is expected to read the required reading in advance and to contribute to class discussions. Attendance is a necessary but not sufficient condition for a good participation grade. Please try to come to class on time and do not leave early.

The criteria for evaluating effective class participation include:

1. Is the participant well prepared?
2. Do comments show evidence of reading of the required literature?