Nicolas S. Lambert

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Contact Information

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Academic Employment

2022 – present	Associate Professor of Economics (with tenure), USC
2020 – 2022	Visiting Associate Professor of Economics, MIT
2018 – 2020	Assistant Professor of Economics, Stanford GSB
2017	Visiting Assistant Professor of Economics, Yale University
July – December 2016	Visiting Researcher, Microsoft Research
2010 – 2016	Assistant Professor of Economics, Stanford GSB

Fields of Interest

Economics of Information; Microeconomic Theory; Computer Science, AI, and Economics

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

Fellowships and Awards

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
2002–2005	Corps des Mines, Full Fellowship
1999–2002	Ecole Polytechnique, Full Fellowship

Working Papers

1. Recovering Utility.
   Christopher Chambers, Federico Echenique, Nicolas Lambert.

2. Elicitability.
   Yaron Azrieli, Christopher Chambers, Paul Healy, Nicolas Lambert.

3. Elicitation and Evaluation of Statistical Forecasts.
   Nicolas Lambert.

4. Innovation and Competition on a Rugged Technological Landscape.
   Steven Callander, Nicolas Lambert, Niko Matouschek.

5. Quadratic Games.
   Nicolas Lambert, Giorgio Martini, Michael Ostrovsky.

6. Probability Elicitation for Agents with Arbitrary Risk Preferences.
   Nicolas Lambert.

Refereed Publications

7. The Power of Referential Advice.
   Steven Callander, Nicolas Lambert, Niko Matouschek.
   Journal of Political Economy, Vol. 129(11), November 2021, pp. 3073–3140.

8. Recovering Preferences from Finite Data.
   Christopher Chambers, Federico Echenique, Nicolas Lambert.
   Econometrica, Vol. 89(4), July 2021, pp. 1633–1664.

9. Motivational Ratings.
   Johannes Hörner, Nicolas Lambert.
   The Review of Economic Studies, Vol. 88(4), July 2021, pp. 1892–1935.

10. Dynamic Belief Elicitation.
    Christopher Chambers, Nicolas Lambert.
    Econometrica, Vol. 89(1), January 2021, pp. 375–414.

11. Judgment Error in Lottery Play: When the Hot-Hand Meets the Gambler's Fallacy.
    Qingxia Kong, Georg Granic, Nicolas Lambert, Chung-Piaw Teo.
    Management Science Vol. 66(2), February 2020, pp. 844–862.

12. Strategic Trading in Informationally Complex Environments.
    Nicolas Lambert, Michael Ostrovsky, Mikhail Panov.
    Econometrica, Vol. 86(4), July 2018, pp. 1119–1157.
    <u>Lead Article.</u>

13. Proper Scoring Rules with General Preferences: A Dual Characterization of Optimal Reports.
    Christopher Chambers, Paul Healy, Nicolas Lambert.
    Games and Economic Behavior, Vol. 117, September 2019, pp. 322–341.

14. Collective Choice in Dynamic Public Good Provision.
    Renee Bowen, George Georgiadis, Nicolas Lambert.
    American Economic Journal: Microeconomics, Vol. 11(1), February 2019, pp. 243–298.

15. On Equilibria in Games with Imperfect Recall.
    Nicolas Lambert, Adrian Marple, Yoav Shoham.
    Games and Economic Behavior, Vol. 113, January 2019, pp. 164–185.

16. An Axiomatic Characterization of Wagering Mechanisms.
    Nicolas Lambert, John Langford, Jennifer Wortman Vaughan, Yiling Chen, Daniel Reeves, Yoav Shoham, David Pennock.
    Journal of Economic Theory, Vol. 156, March 2015, pp. 389–416.

17. Mostly Calibrated.
    Nicolas Lambert, Yossi Feinberg.
    International Journal of Game Theory, Vol. 44(1), February 2015, pp. 153–163.

18. Auctions for Social Lending: A Theoretical Analysis.
    Ning Chen, Arpita Ghosh, Nicolas Lambert.
    Games and Economic Behavior, Vol. 86, July 2014, pp. 367–391.

19. Only Valuable Experts Can Be Valued.
    Moshe Babaioff, Liad Blumrosen, Nicolas Lambert, Omer Reingold.
    Proceedings of the 12th **ACM Conference on Economics and Computation** (ACM EC 2011).

20. Social Lending.
    Ning Chen, Arpita Ghosh, Nicolas Lambert.
    Proceedings of the 10th **ACM Conference on Economics and Computation** (ACM EC 2009).

21. Eliciting Truthful Answers to Multiple-Choice Questions.
    Nicolas Lambert, Yoav Shoham.
    Proceedings of the 10th **ACM Conference on Economics and Computation** (ACM EC 2009).
    ACM EC best paper and best student paper awards.

22. Complexity of Combinatorial Market Makers.
    Yiling Chen, Lance Fortnow, Nicolas Lambert, David Pennock, Jennifer Wortman.
    Proceedings of the 9th **ACM Conference on Economics and Computation** (ACM EC 2008).

23. Self-Financed Wagering Mechanisms for Forecasting.
    Nicolas Lambert, John Langford, Jennifer Wortman, Yiling Chen, Daniel Reeves, Yoav Shoham, David Pennock.
    Proceedings of the 9th **ACM Conference on Economics and Computation** (ACM EC 2008).
    ACM EC best paper award.

24. Eliciting Properties of Probability Distributions.
    Nicolas Lambert, David Pennock, Yoav Shoham.
    Proceedings of the 9th **ACM Conference on Economics and Computation** (ACM EC 2008).

25. Truthful Surveys.
    Nicolas Lambert, Yoav Shoham.
    Proceedings of the 4th International **Workshop On Internet And Network Economics** (WINE 2008).

26. Near-Optimal Search in Continuous Domains.
    Samuel Ieong, Nicolas Lambert, Yoav Shoham, Ronen Brafman.
    Proceedings of the 22nd Conference of the **Association for the Advancement of Artificial Intelligence** (AAAI 2007).

27. Asymptotically Optimal Repeated Auctions for Sponsored Search.
    Nicolas Lambert, Yoav Shoham.
    Proceedings of the 9th **International Conference on Electronic Commerce** (ICEC 2007).

Non-Refereed Publications

28. Arrow Meets Hotelling: Innovation in the Product Space.
    Steven Callander, Nicolas Lambert, Niko Matouschek.
    American Economic Association: Papers and Proceedings, Vol. 111, 2021.

29. Introduction to Dynamic Belief Elicitation.
    Christopher Chambers, Nicolas Lambert.
    SIGecom Exchanges, Vol. 14(1), 2015.

30. Eliciting Properties of Probability Distributions: The Highlights.
    Nicolas Lambert, David Pennock, Yoav Shoham.
    SIGecom Exchanges, Vol. 7(3), 2008.

31. Les Entreprises face à la Politique Européenne de la Concurrence.
    Emmanuel Farhi, Nicolas Lambert.
    Presses de l'École des Mines, ISBN 291176272X, 2006.
    Our book reports on the evolution of the European antitrust policy and merger regulations.

Invited Presentations

2022–2023	Cornell, Duke, UChicago, University of Zurich, UK Seminars in Economic Theory (SET), WashU (scheduled), Toulouse School of Economics (scheduled), CREST Center for Research in Economics and Statistics (scheduled)
2021–2022	Harvard/MIT, Northwestern/MEDS, Iowa, USC, Yale
2020–2021	Caltech, Columbia, NYU, MIT (EconCS meetings), Penn State, UCL, UCLA, UK Virtual Seminar in Economic Theory (VSET)
2018–2019	Toulouse School of Economics, University of Pennsylvania, CMU, Princeton, Northwestern/MEDS, World Statistics Congress, Queen's Organizational Economics Conference
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

Teaching

USC (Department of Economics):

- Microeconomic Theory I (Fall 2022)

MIT (Department of Economics):

- Microeconomic Theory and Public Policy (Fall 2020, 2021)
- Market Design (Fall 2020)
- Mathematical Economic Modeling (Spring 2022)

Yale (Department of Economics):

- Financial Economics, Information, Predictions (Fall 2017)

Stanford (Department of Economics):

- Economics for Non-Econ Majors (Winter 2013)

Stanford (Graduate School of Business):

- Managerial Economics Base (Winter 2011, 2012)
- Managerial Economics Accelerated (Winter 2014, 2015, 2016, 2019, 2020)
- Topics in Economics of Information (Spring 2013, 2014)
- Topics in Continuous Time Dynamics (Spring 2016, 2018)

Academic Services

Area Chair for the 22nd, 23rd, and 24th ACM Conference on Economics and Computation (EC'21, EC'22, EC'23)

Associate Editor for Economic Theory/Economic Theory Bulletin

Referee for AEJ Micro, American Economic Review, American Economic Review: Insights, Annals of Statistics, Econometrica, Games and Economic Behavior, Journal of Economic Theory, Journal of Finance, Journal of Political Economy, Mathematics of Operations Research, National Science Foundation, Operations Research, Quarterly Journal of Economics, RAND, Review of Economic Studies, Review of Economics and Statistics, Theoretical Economics, Transactions on Economics and Computation

Past committee member for 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)