

# Estimation of Simultaneous Discrete Games: A Survey

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## Abstract

This paper reviews the recent studies on the estimation methods for the static discrete games. The econometric models derived from the games turn out to be a special case of the simultaneous discrete-choice models. The main issue of such models is the multiple equilibria problem, which complicates the application of the standard Maximum likelihood methods. We find that there are only three approaches to deal with the multiple equilibria problem and survey a growing literature in this viewpoint. The main purpose of this survey is to provide an introduction to the statistical methods for game-theoretic models and to propose a unified perspective on the inference of these models.

**Keywords:** structural estimation, game-theoretic model, moment inequality model, industrial organization.

**JEL Classification:** C13, C35 ,L13

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