

# AYDEN HIGGINS

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## RESEARCH AREAS

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Panel Data Models, Factor Models, Unobserved Heterogeneity, Spatial Models, Bootstrap Methods.

## BACKGROUND

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| • Postdoctoral Researcher, University of Oxford    | 2022 -      |
| • Postdoctoral Researcher, University of Cambridge | 2020 - 2022 |
| • Visiting PhD Student, University College London  | 2020        |
| • PhD Student, University of Surrey                | 2016 - 2021 |

## PUBLICATIONS

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- Shrinkage Estimation of Network Spillovers with Factor Structured Errors (with F. Martellosio)  
*Journal of Econometrics* 223(1) 66-87

## WORKING PAPERS

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- Bootstrap inference for fixed-effect models (with K. Jochmans)  
*R&R, Econometrica*
- Identification of Mixtures of Dynamic Discrete Choices (with K. Jochmans)  
*R&R, Journal of Econometrics*
- Panel Data Models with Interactive Fixed Effects and Relatively Small  $T$   
*Submitted*
- Joint Approximate Asymmetric Diagonalization by Non-orthogonal Matrices (with K. Jochmans)
- Learning Markov processes with latent variables from longitudinal data (with K. Jochmans)

## WORK IN PROGRESS

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- Short Panels with Interactive Fixed Effects and Weakly Exogenous Regressors
- Invariant Estimators for Panel Models with Factor Structures
- Instrumental Variables for Dynamic Spatial Models with Interactive Fixed Effects
- Bootstrap Inference for Spatial Models with Fixed Effects

## SEMINARS AND CONFERENCES

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### 2022

- IAAE 2022 Conference, London
- 27th International Panel Data Conference, Bertinoro
- 2022 Econometric Society European Meeting, Milan
- Conference on Econometrics for Modern Data Structures, Toulouse