AYDEN HIGGINS

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RESEARCH AREAS

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

BACKGROUND

- 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

- Shrinkage Estimation of Network Spillovers with Factor Structured Errors (with F. Martellosio)
  Journal of Econometrics 223(1) 66-87.
- Identification of Mixtures of Dynamic Discrete Choices (with K. Jochmans)
  Journal of Econometrics Forthcoming.

WORKING PAPERS

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

WORK IN PROGRESS

- 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

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