Ayden Higgins

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Research Areas:

Panel Data Models, Factor Models, Latent Heterogeneity, Networks, Spatial Models.

Background:

- Postdoctoral Researcher, University of Oxford. 2022 -
- Postdoctoral Researcher, University of Cambridge. 2020 - 2022
- Visiting PhD Student, University College London. 2020
- PhD Economics, University of Surrey. 2016 - 2021
  Awarded ESRC Scholarship.
- MSc Economics, University of Surrey. 2014 - 2016
  Ting Memorial Prize awarded for best performing MSc student.
- BSc Financial Economics, Kingston University. 2011 - 2014
  Awarded prize for best undergraduate dissertation.

Teaching:

- Economic Analysis with Matrices (Surrey). 2019/2020
- Quantitative Methods (Surrey). 2017/2018/2019
- Economic Data Analysis (Surrey). 2017/2018

Publications:

- Shrinkage Estimation of Network Spillovers with Factor Structured Errors (with F. Martellosio)
  Available at: `https://arxiv.org/abs/1909.02823` (Journal of Econometrics, *Forthcoming*).

Working Papers:

- Fixed T Estimation of Dynamic Panel Data Models with Interactive Fixed Effects.
  Available at: `https://arxiv.org/abs/2110.05579`.
- Identification of Mixtures of Dynamic Discrete Choices (with K. Jochmans).
- Joint Approximate Asymmetric Diagonalization by Non-orthogonal Matrices (with K. Jochmans).
- Bootstrap inference for fixed-effect models (with K. Jochmans).
  Available at: `https://arxiv.org/abs/2201.11156`.
- Short Panels with Interactive Fixed Effects and Weakly Exogenous Regressors
- Invariant Estimators for Panel Models with Factor Structures

Referee Services:

Journal of Econometrics, Journal of Business & Economic Statistics, Journal of Applied Econometrics.