September 2023

Tetsuya Kaji

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Academic Appointments

University of Chicago Booth School of Business
Assistant Professor of Econometrics and Statistics 2018–2023
Associate Professor of Econometrics and Statistics 2023–

Department of Economics, Massachusetts Institute of Technology
Visiting Assistant Professor of Economics 2022–2023

Education

Massachusetts Institute of Technology
Ph.D. in Economics and Statistics 2018
Thesis: "Essays on Asymptotic Methods in Econometrics"
Committee Chair: Anna Mikusheva

University of Tokyo
M.A. in Economics 2012

Publications

"An Adversarial Approach to Structural Estimation,"
Econometrica, forthcoming (with Elena Manresa and Guillaume Pouliot).

"Approximate Bayesian Computation via Classification,"
Journal of Machine Learning Research, **23**(350):1−49, 2022 (with Yuexi Wang and Veronika Ročková).

"Metropolis–Hastings via Classification,"
Journal of the American Statistical Association, forthcoming (with Veronika Ročková).

"Adversarial Inference Is Efficient,"
AEA Papers and Proceedings, **111**, 621–25, May 2021 (with Elena Manresa and Guillaume Pouliot).

"Theory of Weak Identification in Semiparametric Models,"
Econometrica, **89**(2), 733–763, March 2021.

"Extremal Quantile Regression: An Overview,"
Handbook of Quantile Regression, ed. by R. Koenker, V. Chernozhukov, X. He, and L. Peng, Chapman & Hall/CRC, October 25, 2017, ch. 18, 333–362 (with Victor Chernozhukov and Iván Fernández-Val).

WORKING PAPERS

"Assessing Heterogeneity of Treatment Effects" (with Jianfei Cao).

"Controlling Tail Risk Measures with Estimation Error" (with Hyungjune Kang).

"Asymptotic Theory of *L*-Statistics and Integrable Empirical Processes."

HONORS, SCHOLARSHIPS, AND FELLOWSHIPS

Richard N. Rosett Faculty Fellow, Chicago Booth 2018–

Liew Family Junior Faculty Fellow, Chicago Booth 2019–2023

Ito Foundation for International Education Exchange Scholarship 2012–2014

Research Fellowships for Young Scientists, Japan Society for the Promotion of Science 2011–2012

TEACHING

University of Chicago Booth School of Business
41000 Business Statistics (MBA) 2018–2022, 2023–
41901 Probability and Statistics (PhD) 2020–

Massachusetts Institute of Technology
14.30/300 Introduction to Statistical Methods in Economics (Undergrad) 2022–2023
14.32/320 Econometric Data Science (Undergrad) 2022–2023

Conference and Seminar Presentations

2022–2023	U Toronto, Northwestern, Optimal Transport in Econometrics Workshop, WEAI 98th Annual Conference, EcoSta 2023, Summer Econometrics Forum (Japan), CEME Conference for Young Econometricians 2023, Conference on Markov Decision Process and Reinforcement Learning
2021–2022	Yale, Cambridge, UW, UW-Madison, Brown, Oxford
2020–2021	USC, UChicago (Stats), Durham U Business School
2019–2020	Causal Learning with Interactions Workshop, CFE 2019
2018–2019	Duke, Queen's U, Texas A&M, MEG 2018, Michigan Tech (Math), UMichigan, Arhus, CMStatistics 2018, NYU, UCL, LSE, Microeconometrics Class of 2018 Conference at Duke, ESAM 2019
2017–2018	Stevens Institute of Technology, BU, Monash (EBS), UC San Diego, UPenn, Penn State, Georgetown, Chicago Booth (E&S), AQR Capital, UW-Madison, BlackRock, Hitotsubashi, Workshop on Advances in Econometrics 2018 (Japan)
2015–2016	Kyoto U, Keio U, U Tokyo
2011–2012	Nihon U

Referee Services

Biometrika; Computational Statistics; Econometric Reviews; Econometric Theory; Econometrica; Electronic Journal of Statistics; Environmental and Ecological Statistics; European Research Council (ERC); IEEE Transactions on Information Theory; Journal of Applied Econometrics; Journal of Business & Economic Statistics; Journal of Causal Inference; Journal of Econometrics; Journal of Machine Learning Research; Journal of the Royal Statistical Society, Series B; U.S. National Science Foundation (NSF); Oxford Bulletin of Economics and Statistics; Review of Economic Studies; Review of Economics and Statistics

Ph.D. Advising (first placement)

Committee Member: Jianfei Cao (2021, Assistant Professor, Northeastern)