

Tetsuya Kaji

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ACADEMIC APPOINTMENTS

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

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

EDUCATION

2018 Ph.D., Economics and Statistics, MIT

2012 M.A., Economics, University of Tokyo

PUBLICATIONS

“Metropolis–Hastings via Classification,” with V. Ročková, *Journal of the American Statistical Association*, forthcoming.

“Adversarial Inference Is Efficient,” with E. Manresa and G. Pouliot, *AEA Papers and Proceedings*, 111, 621–25, May 2021.

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

“Extremal Quantile Regression: An Overview,” with V. Chernozhukov and I. Fernández-Val, in *Handbook of Quantile Regression*, ed. by R. Koenker, V. Chernozhukov, X. He, and L. Peng, Chapman & Hall/CRC, October 25, 2017.

WORKING PAPERS

“An Adversarial Approach to Structural Estimation,” with E. Manresa and G. Pouliot, revise & resubmit at *Econometrica*.

“Approximate Bayesian Computation via Classification,” with V. Ročková and Y. Wang.

“Controlling Tail Risk Measures with Estimation Error,” with H. Kang.

“Asymptotic Theory of L -Statistics and Integrable Empirical Processes.”

HONORS, SCHOLARSHIPS, AND FELLOWSHIPS

2019 –	Liew Family Junior Faculty Fellow, University of Chicago Booth School of Business
2018 –	Richard N. Rosett Faculty Fellow, University of Chicago Booth School of Business
2012 – 2014	Ito Foundation for International Education Exchange Scholarship
2011 – 2012	Research Fellowships for Young Scientists, Japan Society for the Promotion of Science

TEACHING

2020 –	<i>41901 Probability and Statistics</i> (PhD), Chicago Booth
2018 – 2022	<i>41000 Business Statistics</i> (MBA), Chicago Booth
2022 – 2023	<i>14.30 Introduction to Statistical Methods in Economics</i> (Undergraduate), MIT <i>14.32 Econometric Data Science</i> (Undergraduate), MIT

CONFERENCE AND SEMINAR PRESENTATIONS

2022 – 2023	U Toronto
2021 – 2022	Yale, Cambridge, UWashington, 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, Aarhus, CMStatistics 2018, NYU, UCL, LSE, Microeconomics Class of 2018 Conference (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

Computational Statistics; Econometric Reviews; Econometric Theory; Econometrica; Electronic Journal of Statistics; Environmental and Ecological Statistics; ERC Grant; 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; NSF Grant; Oxford Bulletin of Economics and Statistics; Review of Economics and Statistics