

Tetsuya Kaji

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ACADEMIC APPOINTMENTS

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

EDUCATION

2018 Ph.D., Economics and Statistics, MIT
2012 M.A., Economics, University of Tokyo

PUBLICATIONS

“Theory of Weak Identification in Semiparametric Models,” *Econometrica*, 89(2), 733–763.
“Adversarial Inference is Efficient,” with E. Manresa and G. Pouliot, *AEA Papers and Proceedings*, 111, 621–25.
“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 AND PROJECTS

“An Adversarial Approach to Structural Estimation,” with E. Manresa and G. Pouliot, Revise & Resubmit at *Econometrica*.
“Metropolis–Hastings via Classification,” with V. Ročková, Revise & Resubmit at *JASA*.
“Controlling Tail Risk Measures with Estimation Error,” with H. Kang.
“Asymptotic Theory of L -Statistics and Integrable Empirical Processes.”
“Assessing Outcome-Dependent Heterogeneity in Treatment Effects,” with E. Manresa.

HONORS, SCHOLARSHIPS, AND FELLOWSHIPS

2019 – Liew Family Junior Faculty Fellow, University of Chicago Booth School of Business

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| 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 |

CONFERENCE AND SEMINAR PRESENTATIONS

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| 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, Microeconometrics 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 |

TEACHING EXPERIENCE

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| 2020 – | <i>Probability and Statistics</i> (PhD), University of Chicago Booth School of Business |
| 2018 – | <i>Business Statistics</i> (MBA), University of Chicago Booth School of Business |

REFeree SERVICES

Econometrica; Econometric Reviews; Econometric Theory; Electronic Journal of Statistics; Journal of Applied Econometrics; Journal of Business & Economic Statistics; Journal of Econometrics; Journal of Machine Learning Research; Journal of the Royal Statistical Society, Series B; Oxford Bulletin of Economics and Statistics; Review of Economics and Statistics