

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

“Approximate Bayesian Computation via Classification,” with V. Ročková and Y. Wang, *Journal of Machine Learning Research*, accepted.

“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*.

“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>14.30/300 Introduction to Statistical Methods in Economics</i> (Undergrad/Grad), MIT <i>14.32/320 Econometric Data Science</i> (Undergrad/Grad), MIT

CONFERENCE AND SEMINAR PRESENTATIONS

2021 – 2022	Yale, Cambridge, UWashingon, 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, 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

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