Manu Navjeevan

CONTACT
INFORMATION

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RESEARCH
INTERESTS

High-Dimensional Econometrics: Orthogonal Learning, Nonparametric Estimation, Post-Selection Inference, High-Dimensional Weak Identification, Effecient Inference

Causal Inference: Instrumental Variables, Identification with Multiple Instruments, Generalized Monotonicity Conditions

EDUCATION

University of California, Los Angeles

Ph.D., Economics, 2018 to present

M.A., Economics, 2019

Carnegie Mellon University

B.S., Economics and Mathematical Sciences, 2018

JOB MARKET
PAPER

[1] Navjeevan, M. (2023). "An Identification and Dimensionality Robust Test for Instrumental Variables Models"

Abstract. I propose a new identification robust test for the structural parameter in a heteroskedastic linear instrumental variables model. The test is based on a jackknife version of the K-statistic and has asymptotically correct size so long as an auxilary parameter can be consistently estimated. This is possible under approximate sparsity even when the number of instruments is potentially much larger than the sample size. As the number of instruments is allowed, but not required, to be large, the limiting behavior of the test statistic is difficult to examine via existing central limit theorems. Instead, I derive the asymptotic chi-squared distribution of the test statistic using a modified direct gaussian approximation technique. To improve power against certain alternatives, I propose a simple combination with the sup-score statistic of Belloni et. al (2012) based on a thresholding rule. I demonstrate favorable size control and power properties in a simulation study and apply the proposed testing procedures to revisit the effect of social spillovers in movie consumption.

WORKING
PAPERS

[2] Navjeevan, M., Pinto, R., and Santos, A. (2023). "Identification and Estimation in a Class of Potential Outcomes Models."

[3] Baybutt, A. and Navjeevan, M. (2023). "Doubly-Robust Inference for Conditional Average Treatment Effects with High-Dimensional Controls." (*Submitted*)

[4] Navjeevan, M. and Pinto, R. (2022) "Ordered, Unordered, and Minimal Monotonicity"

AWARDS AND
FELLOWSHIPS

Dissertation Year Fellowship, UCLA Graduate Division, 2023-2024

Honors Pass, Econometrics Qualifying Exam, Department of Economics, UCLA, 2019

Honors Pass, Microeconomics Qualifying Exam, Department of Economics, UCLA, 2019

TEACHING
EXPERIENCE

Instructor at UCLA

Econ 103 (Introduction to Econometrics), B.A in Economics. Summer 2021- 2023.

Teaching Assistant at UCLA

Econ 41 (Statistics for Economists), B.A. in Economics; **Econ 103** (Introduction to Econometrics), B.A. in Economics; **Econ 203A** (Introduction to Econometrics I), Ph.D in Economics; **Econ 412** (Fundamentals of Big Data), M.QE. in Economics; **Econ 425** (Machine Learning I), M.QE. in Economics.

SOFTWARE   R, Python (advanced); HTML, Stata, MatLab, SQL (intermediate); Scientific Text Editors (LaTeX, Beamer)

LAST UPDATE   October, 2023