NICKSON JAPON CABOTE

PhD Candidate in Economics, Washington State University • PhD expected **May 2026**
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Research Interests

Structural estimation for macro policy; causal inference; integrating causal evidence with structural counterfactuals; macro policy with limited commitment and time consistency (Markov-perfect equilibrium); small open economies; technology adoption under risk; environmental shocks and agricultural outcomes; consumer demand estimation; applied econometrics (causal inference, demand systems, Monte Carlo simulation); text-as-data for policy.

Education

Washington State University *PhD in Economics, Expected May 2026*
Fields: Macroeconomics; Policy Evaluation; International Macro.
Dissertation: Monetary Shocks, Fiscal Time Consistency, and Income Tax Progressivity: Essays on Developing Economies

University of the Philippines Diliman, School of Statistics *Master of Statistics, 2017–2020*
Thesis: Stochastic frontier analysis of technical efficiency determinants.

University of Tokyo (GraSPP) *Master of Public Policy (International), 2013–2015*
Japan–IMF Scholarship Program for Asia (JISPA); research on trade facilitation and inequality.

University of the Philippines Diliman *BS Economics, Magna Cum Laude, 2004–2008*
Thesis: Trade facilitation and poverty in the Philippines.

Job Market Paper

Time-Consistent Fiscal Policy and Business-Cycle Amplification in Emerging Markets
Dynamic stochastic general equilibrium model of fiscal policy in small open economies. Compares time-consistent Markov-perfect equilibrium (without commitment) with optimal Ramsey planner equilibrium (with full commitment). Features strategic government-household interaction, endogenous fiscal policy, and incomplete international financial markets. Quantifies welfare gains from policy commitment and evaluates trade-offs between output stabilization and consumption smoothing.

Working Papers & Work in Progress

Text Data Insights and ML Innovations in Monetary Policy Shock Identification
NLP topic models + predictive ML to construct high-frequency shock series as input to narrative shock identification; validates against FAVAR benchmarks.

Personal Income Tax (PIT) Progressivity in the Philippines: Parametric and Nonparametric Evidence (WIP)
Assesses PIT progressivity across reform episodes; integrates parametric tax functions with nonparametric ML (GBM, RF); adds Double/Debiased Machine Learning (DML) to estimate reform impacts with high-dimensional controls via orthogonalization and cross-fitting.

Economic Analysis of Dynamic Controlled Atmosphere (DCA) Storage for Organic Apples (with R. K. Gallardo, C. Torres, S. Galinato)
Under review; Beta-distributed DCA quality data linked to facility-level revenue distributions; probabilistic technology dominance under weather uncertainty; cultivar × orchard × season heterogeneity; Monte Carlo simulation

Demand System Estimation with Big Retail Data: A QUAIDS-PPML Analysis of U.S. Fresh Fruit Markets (WIP)

Economic Impacts of Mt Pinatubo Eruption on Agricultural Productivity of Filipino Rice Farmers (WIP)

Publications

"*Distributional Impact of Monetary Policy: Evidence from the Philippines*," in *The Distributional Impact of Monetary Policy in SEACEN Member Economies*. SEACEN Centre, 2020 (with J. R. A. Fernandez).

"*Central Banks and Crises: Keeping a Step Ahead of Uncertainty*," in *BSP UNBOUND: Central Banking and the COVID-19 Pandemic in the Philippines*. 2020 (with V. K. Delloro, L. L. Ignacio).

Conferences & Seminars (Selected)

American Economic Association CSQIEP Mentoring Conference, San Diego, CA (Jul 2024); Western Economic Association International, Seattle, WA (Jul 2024); International Conference on Computational Statistics, Giessen, Germany (Aug 2024); WSU PhD Seminar (Dec 2023); International Conference on Controlled and Modified Atmosphere Research (CAMA) 2025 , Wenatchee, WA (May 2025).

Teaching

Instructor, Washington State University: Advanced Business Management Economics (Spring 2024); Fundamentals of Microeconomics (Fall 2023, Summer 2023, Fall 2022); Economics of Sports in America (Spring 2023); Fundamentals of Macroeconomics (Winter 2022).
Teaching Assistant, WSU: Introductory Econometrics (Spring 2022); Fundamentals of Macroeconomics (Fall 2021).
Teaching Assistant, University of Tokyo (GraSPP): Applied Econometrics (Oct 2014–Mar 2015).

Research & Professional Experience

Research Assistant, Washington State University
(2024–Present) with Prof R. K. Gallardo: Agricultural and food economics: (1) Monte Carlo evaluation of dynamic controlled-atmosphere storage under heterogeneous risks and weather uncertainty; (2) fresh fruit demand system estimation (QUAIDS-PPML) using 160M retail scanner observations.
(Summer 2025) with Prof. S.P. Galinato: Partial Budget Analysis of Spray-Applied Hydromulch for Four Specialty Crops
(Summer 2022) with Prof. F. Muñoz-García.

Bank Officer V / Research Economist, Bangko Sentral ng Pilipinas (2018–Present)
Monetary policy, external sector, and financial stability analysis; nowcasting (ARIMA/VAR/MIDAS); local projections and SVAR/SVAR-IV studies; policy briefs for the Office of the CB Governor and the Monetary Board.
OIC, Division Chief—Macroeconomics, Department of Economy, Planning, and Development (2009–2018)
Led a team of junior economists delivering macro forecasts and scenarios for national planning; coordinated interagency inputs.

Awards, Grants & Affiliations

Washington State PhD Economics Scholarship (2021–2026); Ernest W. Stromsdorfer Scholarship & Research Endowment (Summer 2024); Mercer Ranches Specialty Crops Fellowship (Fall 2024); Travel & Research Grant, Organic Pome Fruit Project (Spring 2025).
Member: Econometric Society; American Economic Association; Western Economic Association International; Philippine Economic Society; Philippine Statistical Association, Inc. Referee: *China Economic Journal*.

Skills & Languages

Methods: Structural estimation (MLE, GMM, SMM); dynamic programming and Markov-perfect equilibrium; dynamic discrete choice; quasi-experimental causal inference (difference-in-differences with staggered adoption and event studies, IV/SVAR-IV, regression discontinuity, synthetic controls, matching); counterfactual and welfare analysis; DSGE (SOE, MPE/no-commitment); local projections; VAR/SVAR/SVAR-IV; nowcasting/forecasting; topic modeling/NLP for policy.
Software: Python, R, Stata, MATLAB, LaTeX; numerical optimization and simulation; parallel computing and vectorization.
Languages: English (Fluent), Filipino (Native), Cebuano (Native), French (Intermediate), Japanese (Basic).