

Toru Kitagawa

Lecturer

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(Last updated: 20 Jan 2019)

Employment

Lecturer September 2009 - present
Department of Economics
University College London, London U.K.

Research Staff September 2009 - present
Center for Microdata Methods and Practice (CeMMAP)
Institute for Fiscal Studies, London U.K.

Grant

PI, ERC Starting Grant (ERC-2016-STG - 715940 - EPP) February 2017 - January 2022
"Econometrics for Public Policy: Sampling, Estimation, Decision and Applications" (1,291,064€)

Visiting Positions

- Visiting Research Fellow April, June - August 2019
The Institute of Economic Research, **Hitotsubashi University, Japan**

- Visiting Associate Professor April 2017 - March 2018
Department of Economics, **Kyoto University, Japan**

- Visiting Research Fellow March - April 2015
Collegio Carlo Alberto, Italy

- Visiting Scholar January - June 2013
Cowles Foundation for Research in Economics
Yale University, USA.

Education

Ph.D in Economics **Brown University, Providence RI** 2004-2009
Thesis: Three Essays in Instrumental Variables
Thesis Advisor: Professor Frank Kleibergen

M.A. in Economics **The University of Tokyo, Tokyo Japan** 2002-2004

B.A. in Engineering **The University of Tokyo, Tokyo Japan** 1998-2002

Research and Teaching Fields

Econometric Theory, Causal Inference, Bayesian Econometrics, Bayesian Robustness and Ambiguity, Model Selection and Averaging, Treatment Choice Analysis, Statistical Decision Theory, Statistical Learning Theory, Social Learning, Macroeconometrics, Applied Econometrics.

Publications

- [5] "Who Should Be Treated? Empirical Welfare Maximization Methods for Treatment Choice" (with Aleksey Tetenov), (2018), *Econometrica*, Vol. 86(2), pp 591-616. DOI: 10.3982/ECTA13288

- [4] "Model Averaging in Semiparametric Estimation of Treatment Effects" (with Chris Muris), (2016), *Journal of Econometrics*, Vol. 193 (1), pp 271–289.
DOI: 10.1016/j.jeconom.2016.03.002
- [3] "A Test for Instrument Validity", (2015) (previously titled as "A Bootstrap Test for Instrument Validity in the Heterogeneous Treatment Effect Model"), *Econometrica*, Vol. 83(5), pp 2043-2063. DOI: 10.3982/ECTA11974
- [2] "Instrumental Variables Before and LATER, Comment on ‘Instrumental Variables: An Econometrician’s Perspective’ by Guido Imbens", (2014), *Statistical Science*, Vol. 29, No.3, 359-362. DOI:10.1214/14-STS494
- [1] "Estimating Urban Agglomeration Economies for Japanese Metropolitan Areas: Is Tokyo too Large?" (with Yoshitsugu Kanemoto, Hiroshi Saito, and Etsuro Shioji), (2006), Atsuyuki Okabe editor, *GIS-based Studies in the Humanities and Social Sciences*, CRC press, Boca Raton, USA, pp. 229-241.

Revise and Resubmit / Working Papers

- [wp15] "Robust Bayesian Inference for Set-Identified Models" (with Raffaella Giacomini) (2018), Cemmap Working Paper 61/18. *Submitted*.
This paper merges and replaces two working papers circulated under the titles of "Robust Inference about Partially Identified SVARs" (2015, with Raffaella Giacomini) and "Inference for Set Identified Parameters Using Posterior Lower Probabilities" (2012).
- [wp14] "Mostly Harmless Simulations? On the Internal Validity of Empirical Monte Carlo Studies" (with Arun Advani and Tymon Słoczyński), (2018). Cemmap Working Paper 56/18, *Revised and Resubmitted to Journal of Applied Econometrics*.
- [wp13] "Testing Identifying Assumptions in Fuzzy Regression Discontinuity Designs" (with Yoichi Arai, Yu-Chin Hsu, Ismael Mourifie, and Yuanyuan Wan), (2018). Cemmap Working Paper 50/18, *Submitted*.
- [wp12] "Non-Bayesian Updating in a Social Learning Experiment" (with Roberta De Filippis, Antonio Guarino, and Philippe Jehiel), (2018). Cemmap Working Paper 39/18, *Submitted*.
- [wp11] "Inference on Winners" (with Isaiah Andrews and Adam McCloskey), (2018), Cemmap Working Paper 73/18, *Submitted*.
- [wp10] "Measurement Error and Rank Correlations" (with Martin Nybom and Jan Stuhler), (2018), Cemmap Working Paper 28/18, *Reject and Resubmit, Review of Economics and Statistics*.
- [wp9] "Information Redundancy Neglect versus Overconfidence: A Social Learning Experiment" (with Marco Angrisani, Antonio Guarino, and Philippe Jehiel) (2018), Cemmap Working Paper 63/18, *Submitted*.
- [wp8] "Uncertain Identification" (with Raffaella Giacomini and Alessio Volpicella), (2017), Cemmap Working Paper 18/17, *Revise and Resubmit, Quantitative Economics*.
- [wp7] "Equality-minded Treatment Choice" (with Aleksey Tetenov), (2018), Cemmap Working Paper 71/18, *Revised and Resubmitted to Journal of Business and Economic Statistics*.

- [wp6] "Posterior Distribution of Nondifferentiable Functions" (with José Luis Montiel-Olea and Jonathan Payne), (2017), Cemmap Working Paper 44/17, *Reject and Resubmit, Journal of Econometrics*.
- [wp5] "Updating Ambiguous Beliefs in a Social Learning Experiment" (with Roberta De Filippis, Antonio Guarino, and Philippe Jehiel), (2017). Cemmap Working Paper 13/17.
- [wp1] "Identification Region of the Potential Outcome Distributions under Instrument Independence", (2009) Cemmap Working Paper, *Revise and resubmit requested by Econometrica*.

Unpublished Manuscripts / Papers in Preparation

- [u4] "The Dark Side of the SVAR: A Trip into the Local Identification World" (with Emanuele Bacchiocchi)
- [u3] "Estimation under Ambiguity" (with Raffaella Giacomini and Harald Uhlig), (2018).
- [u2] "Intersection Bounds, Robust Bayes, Updating Ambiguous Belief", (2011)
- [u1] "Testing for Instrument Independence in the Selection Model" (2010)

Professional Talks

Conferences (including scheduled)

2019

- Robustness in Economics and Econometrics Conference, Chicago, USA (Apr)
- 8th Italian Congress of Econometrics and Empirical Economics, Lecce, Italy (Jan)

2018

- 2018 Fall Meeting of Japanese Economic Association (invited panel discussion on "Machine Learning and Economic Data Analysis"), Tokyo, Japan (Sep)
- Bristol Econometrics Studying Group, Bristol, UK (Jul)
- EcoSta 2018 Conference, Hong Kong (June)
- Mini-conference in Microeconometrics in Dogo, Japan (June)
- Academia Sinica/Cemmap conference on Advances in Econometrics, Taipei, Taiwan (May)
- ENTER Meeting 2018, Toulouse, France (Apr)
- RES Annual Conference, Brighton, UK (Mar)

2017

- 11th International Conference on Computational and Financial Econometrics, London, UK (Dec)
- 2017 Fall Meeting of Japanese Economic Association (invited session), Tokyo, Japan (Sep)
- Econometric Society European Meeting, Lisbon, Portugal (Aug)
- Teshima conference in Empirical Microeconomics in Kyoto, Japan (Aug)
- Mini-conference in Microeconometrics in Hakodate, Japan (Jun)
- North American Summer Meeting of Econometric Society, St. Louis, USA (June)
- Cemmap conference on Regression Discontinuity Designs, London (June)
- Cemmap conference on Advances in Microeconometrics, Shanghai, China (June)
- 12th Tinbergen Institute Conference on Inference Issues in Econometrics, Amsterdam, the Netherlands (May)
- 7th Italian Congress of Econometrics and Empirical Economics, Messina, Italy (Jan)

2016

- 10th International Conference on Computational and Financial Econometrics, Seville, Spain (Dec)
- European Seminar on Bayesian Econometrics 2016, Venice, Italy (Oct)
- Workshop on New Approaches to the Identification of Macroeconomics Models, Oxford, UK (Sep)
- Cemmap conference on Advances in Microeconometrics, Kyoto, Japan (Aug)
- Asian Meeting of Econometrics Society, Kyoto, Japan (Aug)
- Bristol Econometrics Studying Group, Bristol, UK (Jul)
- 13th Meeting of the Society for Social Choice and Welfare, Lund, Sweden (Jun)
- IAAE 3rd Conference, Milan, Italy (Jun)
- Cowles Foundation Annual Summer Conferences, New Haven, USA (Jun)
- Conference on Intergenerational Transmission, Madrid, Spain (May)
- RES Annual Conference, Brighton, UK (Mar)

2015

- Econometric Society World Congress, Montreal, Canada (Aug)
- Cemmap Conference on Recent Advances in Microeconometrics, Seoul (May)

2014

- Conference on Identification in Macroeconomics, Warsaw, Poland (Dec)
- Mini-conference in Microeconometrics in Hakone, Japan (Jun)
- Asian Meeting of Econometrics Society, Taipei, Taiwan (Jun)
- SETA Meeting 2014, Taipei, Taiwan (May)
- Cemmap Conference on Recent Advances in Microeconometrics, Hong Kong (May)
- Warwick Econometrics Conference, Warwick, UK (May)
- Mini-conference on LATE, Pennsylvania State University (Apr)
- EABCN-Bank of England Conference 'Judgement and Combination in Forecasting and Policy Models,' London, UK (Mar)
- Cemmap Conference on Recent Advances in Time Series Econometrics, London, UK (Mar)

2013

- Asian Meeting of Econometrics Society, Singapore (Aug)
- Bristol Econometrics Studying Group, Bristol, UK (Jul)
- Cowles Foundation, Annual Summer Conferences, New Haven, USA (Jun)
- Cemmap/Bank of England Conference on Macroeconometrics, London, UK (Apr)
- Cemmap/PEPA Conference on Program Evaluations, London, UK (Apr)

2012

- The 11th World Meeting of the International Society for Bayesian Analysis, Kyoto, Japan (Invited Session) (Jun)
- Conference on Partial Identification and Statistical Decisions, Cornell University (Apr)
- Cemmap Conference on New Developments in the Use of Random Sets in Economics, London, UK (Apr)

2011

- 4th Annual Conference on Extreme Events in Stavanger, Norway (Aug)
- Cowles Foundation, Annual Summer Conferences, New Haven (Jun)
- RES 2011 Conference (Invited speaker to the Young Talent Session) (Apr)
- Cemmap mini-workshop of Partial Identification and Random Sets (Mar)

2010

- EC² 21-st Conference, Toulouse, France (Dec)
- 20th Annual Meetings of the Midwest Econometrics Group in St. Louis (Oct)
- Cemmap/CIREQ Conference on Partial Identification and Revealed Preference, Montreal (Sep)
- The 10th World Congress of the Econometric Society, Shanghai (Aug)

- Cowles Foundation, Annual Summer Conferences, New Haven (Jun)

2009

- Far Eastern Meeting of Econometrics Society, Tokyo Japan (Aug)

- CeMMAP/SETA Conference: Semi- and Non-parametric Identification and Inferences, Kyoto Japan (Aug)

- The 4th Ph.D Meeting, Royal Econometric Society, London U.K. (Jan)

2008

- EC² 19-th Conference, Rome, Italy (Dec)

Seminars

2019 (including scheduled)

Princeton (Sep), University of Aarhus (May), University of Groningen (Mar), Georgetown University (Mar).

2018

University of Hong Kong (Sep), University of York (June), LSE (May), UCSD (May), Queen Mary University of London (Apr), Singapore Management University (Mar), Xiamen University (Mar)

2017

CREST (Nov), University of Durham (Nov), Brown (Sep), University of Toronto (Sep), Harvard/MIT (Sep), Kobe University (Aug), Kyoto University (July), University of Tokyo (Jun), EIEF Rome (May), University of Oslo (May), Hitotsubashi University Labor/IO seminar (Apr), Hitotsubashi University Econometrics seminar (Apr), Monash University (Mar), University of Queensland (Mar, cancelled due to cyclone), University of Technology Sydney (Mar), University of New South Wales (Mar), University of Mannheim (Mar), Universitat Pompeu Fabra (Mar), Central European University (Feb).

2016

University of Bonn (Nov), University of Southampton (Nov), Ca' Foscari University of Venice (Oct), Academia Sinica (Aug), University of Bern (May), University of Southern Denmark (May), Boston College (Apr), Boston University (Apr), Johns Hopkins University (Apr), University of Virginia (Apr), University of North Carolina at Chapel Hill (Apr), Duke (Apr), Brown (Apr), University of Pennsylvania (Apr), CORE (Mar), Cambridge (Mar), CEMFI (Feb), GRIPS (Jan).

2015

Institute for Advanced Studies, Vienna (Nov), University of Carlos III, Madrid (Oct), UCL (Sep), University of Milan (Mar), Collegio Carlo Alberto (Mar), University of Liverpool (Feb), Heriot-Watt University (Feb), National Graduate Institute for Policy Studies (Jan), Academia Sinica (Jan).

2014

Stockholm University (Oct), NYU (Oct), University of Aarhus (Sep), University of Osaka (Jun), Singapore National University (May), Pennsylvania State University (Apr), University of British Columbia (Apr), Simon Fraser University (Apr), University of Amsterdam (Mar), University of Tokyo (Jan), Hitotsubashi University Theory Seminar (Jan), National Graduate Institute for Policy Studies (Jan), Academia Sinica (Jan).

2013

Hitotsubashi University (Dec), UCL (Dec), Boston College (May), The Bank of Canada (May), Columbia (May), Yale Econometrics Lunch (Apr), Brown (Mar), Yale (Feb)

2012

University of Groningen (Nov), University of St. Gallen (Nov), University of Bristol (Nov), Seoul National University (May), Brown (Apr), NYU (Apr), Harvard/MIT (Apr), Northwestern (Apr), CREST (Feb).

2011

Boston College (Jun).

2010

University of British Columbia (Sep), Simon Fraser University, (Sep), Academia Sinica, Taiwan (Aug), CORE, University Catholic Louvain (Mar), Nuffield College, Oxford University (Feb), Academia Sinica, Taiwan (Jan).

2009

Cemmap, University College London (Dec), University of Warwick (Dec), London School of Economics (Nov), Toulouse School of Economics (Nov), Yale (Feb), Cornell (Feb), University of Rochester (Feb), Ohio State University (Feb), University of Iowa (Jan), University of Pennsylvania (Jan), University of Texas, Austin (Jan), University College London (Jan)

2007

Center of Statistical Science, Brown University (Nov)

Teaching Experience

- "Advanced Econometrics," MRes course at University College London, Fall 2017 - present.
- "Financial Econometrics," MSc Program of Finance, University College London, Fall 2017 - present.
- "Microeconometrics for Public Policy," PhD-level topic course at Kyoto University, Summer 2017, 2018.
- "Applied Econometrics," 2nd-year PhD student course at Yale University, Spring 2013.
- "Econometrics for Policy," MSc Program in Economic Policy, University College London. Fall 2010 - Fall 2016.
- "Microeconometrics," 3rd-year module in the undergraduate Economics Program, University College London. Fall 2009 - present.
- "Econometrics for Macroeconomics and Finance," 3rd-year module in the undergraduate Economics Program, University College London. Spring 2010.
- Teaching Assistant for "Intermediate Econometrics," Undergraduate program, Brown University. Fall 2007 & Spring 2009.
- Teaching Assistant for "Graduate Core Econometrics," PhD program in Economics, Brown University. Spring 2008.

Professional Activities/Other Affiliations

Research Fellow/Affiliates

- Affiliate in Yale Research Initiative on Innovation and Scale's (Y-RISE) network on "Evidence Aggregation and External Validity", December 2018 -
- Research Fellow at Institute for Fiscal Studies, London, September 2017 - present.

Editorial Service for Academic Journals

- Editorial Board Member, *The Review of Economic Studies*, January 2018 -.
- Associate Editor, *Journal of Econometric Methods*, September 2018 -.
- Associate Editor, *The Japanese Economic Review*, June 2015 - present.

Referee Service for Academic Journals

American Economic Review: Insights, Annals of Applied Statistics, Australian & New Zealand Journal of Statistics, Demography, Econometric Reviews, Econometric Theory, Econometrica, Econometrics Journal, Economics Journal, Electronic Journal of Statistics, The Japanese Economic Review, The Journal of American Statistical Association, Journal of Applied Econometrics, Journal of Applied Statistics, Journal of Business and Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of European Economic Association, Journal of Macroeconomic Dynamics, Journal of Political Economy, Labour Economics, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics.

- The number of papers refereed: **34** (2018), **20** (2017), **27** (2016), **20** (2015), **11** (2014), **9** (2013), **10** (2012), **8** (2011), **2** (2010), **4** (2009).

Review of Grant Applications

European Research Council, National Science Foundation, Research Council of Canada.

Conference and Seminar Organizations

- June 2019, Co-organizer, Cemmap/WISE conference on Advances in Econometrics, Xiamen University, Xiamen, China.

- March 2019, Co-organizer, Cemmap/UCL workshop on Personalized Treatment: Learning and Decision, Institute for Fiscal Studies, London, UK.

- 2018, academic program committee, EEA/EMES summer meeting, Cologne

- 2017, academic program committee, EEA/EMES summer meeting, Lisbon

- April 2016 Co-organizer, Cemmap workshop on Econometrics for Public Policy: Methods and Applications, Institute for Fiscal Studies, London, UK.

- 2013 – present Programme Committee Member, ESRC Econometric Study Group, University of Bristol, Bristol, UK.

- November 2011 Organizer, Cemmap Mini-workshop on Partial Identification and Random Sets, Institute for Fiscal Studies, London, UK.

- 2010 September – 2012 June Co-organizer, Cemmap Seminar Series

Scholarship and Honors

Best MRes Lecturer Award in Economics at UCL	April 2018
Visiting Fellowship, Collegio Carlo Alberto	Mar.-Apr. 2015
Merit Dissertation Fellowship, Department of Economics, Brown University	Fall 2008
Summer Dissertation Fellowship, Department of Economics, Brown University	Jun.-Jul. 2008
Merit Dissertation Fellowship, Department of Economics, Brown University	Spring 2008
Umezawa-Stoltz Award for an outstanding third-year paper, Department of Economics, Brown University.	May 2007
Japan-IMF Scholarship Program for Advanced Studies	2004-2005