

# Toru Kitagawa

Lecturer

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## 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), 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 Position

Visiting Associate Professor

April - August 2017 (scheduled)

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, Statistical Decision Theory, Statistical Learning Theory, Applied Econometrics.

## Publications

- [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 / Submitted Working Papers**

- [wp7] "Equality-minded Treatment Choice" (with Aleksey Tetenov), (2017), Cemmap Working Paper 10/17, *Submitted*.
- [wp6] "Posterior Distribution of Nondifferentiable Functions" (with José Luis Montiel-Olea and Jonathan Payne), (2016), Cemmap Working Paper 20/16, *Submitted*.
- [wp5] "Updating Ambiguous Beliefs in a Social Learning Experiment" (with Roberta De Filippis, Antonio Guarino, and Philippe Jehiel), (2016). Cemmap Working Paper 18/16, *Submitted*.
- [wp4] "Who should be Treated? Empirical Welfare Maximization Methods for Treatment Choice" (with Aleksey Tetenov), (2015), Cemmap Working Paper, *Revise and resubmit requested by Econometrica*.
- [wp3] "Robust Inference about Partially Identified SVARs" (with Raffaella Giacomini), (2015) Cemmap Working Paper, *Revise and resubmit requested by Review of Economic Studies*.
- [wp2] "Inference for Set Identified Parameters Using Posterior Lower Probabilities", (2012) Cemmap Working Paper. *Requested to merge into [wp3] by a co-editor of Review of Economic Studies*.
- [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**

- [u6] "Measurement Error and Rank Correlation" (with Martin Nybom and Jan Stuhler), (2016).
- [u5] "A Specification Test in Fuzzy Regression Discontinuity Design" (with Yoichi Arai, Yu-Chin Hsu, Ismael Mourifie, and Yuanyuan Wan), (2016).
- [u4] "Estimation under Ambiguity" (with Raffaella Giacomini and Harald Uhlig), (2016).
- [u3] "Uncertain Identification" (with Raffaella Giacomini and Alessio Volpicella), (2016).
- [u2] "Intersection Bounds, Robust Bayes, Updating Ambiguous Belief", (2011)

[u1] "Testing for Instrument Independence in the Selection Model" (2010)

### **Professional Talks**

#### **Conferences (including accepted and scheduled)**

##### **2017**

- 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 (July)
- 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

- EC<sup>2</sup> 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

- EC<sup>2</sup> 19-th Conference, Rome, Italy (Dec)

## Seminars

### 2017 (including scheduled)

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), 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**

- "Microeconometrics for Public Policy," PhD-level topic course at Kyoto University, Summer 2017.
- "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 - present.
- "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**

#### **Editorial Service for Academic Journal**

The Japanese Economic Review, Associate Editor, June 2015 - present.

#### **Referee for Academic Journals**

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 Business and Economic Statistics, Journal of Econometrics, Journal of European Economic Association, Journal of Macroeconomic Dynamics, Labour Economics, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics.

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

### **Review of Grant Applications**

National Science Foundation, Research Council of Canada.

### **Conference and Seminar Organizations**

- 2017, academic program committee, EEA/EMES meeting, Lisbon
- April 2016 Co-organizer, Cemmap workshop on Econometrics for Public Policy: Methods and Applications, Institute of 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 of Fiscal Studies, London, UK.
- 2010 September – 2012 June Co-organizer, Cemmap Seminar Series

### **Scholarship and Honors**

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