

Tetsuya Kaji

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ACADEMIC APPOINTMENTS

2018 – University of Chicago Booth School of Business
Assistant Professor of Econometrics and Statistics

EDUCATION

2018 Ph.D., Economics and Statistics, MIT
THESIS: “Essays on Asymptotic Methods in Econometrics”

2012 M.A., Economics, University of Tokyo

PUBLICATIONS

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

Theory of Weak Identification in Semiparametric Models, *accepted*

An Adversarial Approach to Structural Estimation (with E. Manresa and G. Pouliot), *submitted*

Controlling Tail Risk Measures with Estimation Error (with H. Kang), *submitted*

Asymptotic Theory of L -Statistics and Integrable Empirical Processes

Assessing Outcome-Dependent Heterogeneity in Treatment Effects (with E. Manresa)

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

CONFERENCE AND SEMINAR PRESENTATIONS

2020 – 2021 USC

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, ESAM 2019

2017 – 2018 Stevens Institute of Technology, BU, Monash (EBS), UC San Diego, UPenn, Penn State, Georgetown, Chicago Booth, AQR Capital, UW-Madison, BlackRock, Hitotsubashi, Workshop on Advances in Econometrics 2018

2015 – 2016 Kyoto U, Keio U, U Tokyo

2011 – 2012 Nihon U

TEACHING EXPERIENCE

2020 – *Probability and Statistics* (PhD), University of Chicago Booth School of Business

2018 – *Business Statistics* (MBA), University of Chicago Booth School of Business

REFeree SERVICES

Electronic Journal of Statistics; Journal of Applied Econometrics; Journal of Business & Economic Statistics; Journal of Econometrics; Econometric Theory; Journal of the Royal Statistical Society, Series B; Oxford Bulletin of Economics and Statistics; Review of Economics and Statistics