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Taisuke Otsu

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Born:	November 26, 1973
Citizenship:	Japan

Academic Position

2012-present	Reader (Associate Professor), Department of Economics, London School of Economics
2010 -2012	Associate Professor, Cowles Foundation and Department of Economics, Yale University
2004 -2010	Assistant Professor, Cowles Foundation and Department of Economics, Yale University

Education

2004	Ph.D. (Economics) University of Wisconsin-Madison
	Fields: Econometric Theory, Microeconometrics, and Labor Economics
	Dissertation Title: "Empirical Likelihood in Econometrics"
	Reading Committee: Bruce E. Hansen (Chair), John Kennan, and Gautam Tripathi
2002	M.S. (Economics) University of Wisconsin-Madison
1998	M.A. (Economics) Keio University, Tokyo, Japan
1996	B.A. (Economics) Keio University, Tokyo, Japan

Academic Position

2013-present	Associate, Cemmap, University College London
2013-present	Research Staff, STICERD, London School of Economics
2011-present	Research Associate, Info-Metrics Institute, American University
2004 -2012	Research Staff, Cowles Foundation and Department of Economics, Yale University

Editorial Position

2016-present	Associate Editor, *Econometric Reviews*
2014-present	Associate Editor, *Japanese Economic Review*
2012-present	Associate Editor, *Journal of Business & Economic Statistics*
2012 -present	Associate Editor, *Econometrics Journal*

Awards and Honors

2014-2019	ERC Consolidator Grant (SH1 615882)
2015	Fellow, Journal of Econometrics
2013	STICERD Research Grant
2011	Econometric Theory Multa Scripsit Award
2007-2010	National Science Foundation Grant (SES-0720961)
2007-2008	Yale Junior Faculty Fellowship
2004-2005	Cowles Foundation Postdoctoral Fellowship
2003-2004	Wisconsin Alumni Research Foundation Dissertation Fellowship
2002-2003	Alice Gengler Wisconsin Distinguished Graduate Fellowship
2000-2001	Taro Yamane Fellowship

Published Papers

1. Generalized empirical likelihood inference for nonlinear and time series models under weak identification, *Econometric Theory* (2006), 22, 513-527.

2. Penalized empirical likelihood estimation of semiparametric models, *Journal of Multivariate Analysis* (2007), 98, 1923-1954.

3. Conditional empirical likelihood estimation and inference for quantile regression models, *Journal of Econometrics* (2008), 142, 508-538.

4. Optimal experimental design criterion for discriminating semiparametric models, *Journal of Statistical Planning and Inference* (2008), 138, 4141-4150.

5. Large deviation asymptotics for statistical treatment rules, *Economics Letters* (2008), 101, 53-56.

6. Generalized Neyman-Pearson optimality of empirical likelihood for testing parameter hypotheses, *Annals of the Institute of Statistical Mathematics* (2009), 61, 773-787.

7. RESET for quantile regression, *TEST* (2009), 18, 381-391.

8. On Bahadur efficiency of empirical likelihood, *Journal of Econometrics* (2010), 157, 248-256.

9. Empirical likelihood estimation of conditional moment restriction models with unknown functions, *Econometric Theory* (2011), 27, 8-46.

10. Testing for non-nested conditional moment restrictions via conditional empirical likelihood (with Yoon-Jae Whang), *Econometric Theory* (2011), 27, 114-153.

11. Large deviations of generalized method of moments and empirical likelihood estimators, *Econometrics Journal* (2011), 14, 321-329.

12. Moderate deviations of generalized method of moments and empirical likelihood estimators, *Journal of Multivariate Analysis* (2011), 102, 1203-1216.

13. Empirical likelihood for nonparametric additive models, *Journal of the Japan Statistical Society* (2011), 41, 159-186.

14. Estimating derivatives in nonseparable models with limited dependent variables (with Joseph Altonji and Hidehiko Ichimura), *Econometrica* (2012), 80, 1701-1719.

15. Testing for non-nested conditional moment restrictions using unconditional empirical likelihood (with Myung Hwan Seo and Yoon-Jae Whang), *Journal of Econometrics* (2012), 167, 370-382.

16. Local GMM estimation of time series models with conditional moment restrictions (with Nikolay Gospodinov), *Journal of Econometrics* (2012), 170, 476-490.

17. Optimal comparison of misspecified unconditional moment restriction models under chosen measure of fit (with Vadim Marmer), *Journal of Econometrics* (2012), 170, 538-550.

18. Hodges-Lehmann optimality for testing moment condition models (with Ivan Canay), *Journal of Econometrics* (2012), 171, 45-53.

19. Breakdown point theory for implied probability bootstrap (with Lorenzo Camponovo), *Econometrics Journal* (2012), 15, 32-55.

20. Large deviations of realized volatility (with Shin Kanaya), *Stochastic Processes and Their Applications* (2012), 122, 546-581.

21. A simple test for identification in GMM under conditional moment restrictions (with Francesco Bravo and Juan Carlos Escanciano), *Advances in Econometrics* (2012), 29, 455-477.

22. Second-order refinement of empirical likelihood for testing overidentifying restrictions (with Yukitoshi Matsushita), *Econometric Theory* (2013), 29, 324-353.

23. On testability of complementarity in models with multiple equilibria (with Yoshiyasu Rai), *Economics Letters* (2013), 120, 79-82.

24. Robustness, infinitesimal neighborhoods, and moment restrictions (with Yuichi Kitamura and Kirill Evdokimov), *Econometrica* (2013), 81, 1185-1201.

25. Estimation and inference of discontinuity in density (with Ke-Li Xu and Yukitoshi Matsushita), forthcoming in *Journal of Business & Economic Statistics* (2013) 31, 507-524.

26. On Bartlett correctability of empirical likelihood in generalized power divergence family (with Lorenzo Camponovo), *Statistics & Probability Letters* (2014) 86, 38-43.

27. Empirical likelihood for regression discontinuity design (with Ke-Li Xu and Yukitoshi Matsushita), *Journal of Econometrics* (2015), 186, 94-112.

28. Robustness of bootstrap in instrumental variable regression (with Lorenzo Camponovo), *Econometric Reviews* (2015), 34, 352-393.

29. Pooling data across markets in dynamic Markov games (with Martin Pesendorfer and Yuya Takahashi), *Quantitative Economics* (2016), 7, 523-559.

30. Estimation of nonseparable models with censored dependent variables and endogenous regressors (with Luke Taylor), forthcoming in *Econometric Reviews*.

31. Empirical likelihood for random sets (with Karun Adusumilli), forthcoming in *Journal of the American Statistical Association*.

32. Bootstrap inference of matching estimators for average treatment effects (with Yoshiyasu Rai), forthcoming in *Journal of the American Statistical Association.*

Working Papers

1. Local M-estimation with discontinuous criterion for dependent and limited observations (with Myung Hwan Seo), revise and resubmit to *Annals of Statistics*.
2. Robust estimation of moment condition models with weakly dependent data (with Kirill Evdokimov and Yuichi Kitamura), revise and resubmit to *Journal of Econometrics.*
3. Nonparametric instrumental regression with errors in variables (with Karun Adusumilli), revise and resubmit to *Econometric Theory.*
4. Specification testing for errors-in-variables models (with Luke Taylor), submitted.
5. Likelihood inference on semiparametric models with generated regressors (with Yukitoshi Matsushita), submitted.

Book Review

- Karim M. Abadir and Jan R. Magnus, Matrix Algebra, Cambridge University Press, 2005, *Econometric Theory* (2006), 22, 968-972.

Translation Work

- Venables, William N., and Brian D. Ripley, *Modern Applied Statistics with S-PLUS*, (with Mikio Ito, Nobuyuki Tose, and Masaki Nakahigashi, translation into Japanese), Springer-Verlag Tokyo, 2001.

Organized Conferences

- Greater New York Metropolitan Area Econometrics Colloquium at Yale University (December 2, 2006), co-organized with Yuichi Kitamura.
- Cowles Foundation Econometrics Summer Conference (June 13-14, 2011) co-organized with Andriy Norets.