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Taisuke Otsu

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Born:	November 26, 1973
Citizenship:	Japan

Academic Position

2017-present	Professor, Department of Economics, London School of Economics
2012-2017	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
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

2017-present	Programme Director, MSc Econometrics and Mathematical Economics (EME)
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. Empirical likelihood for random sets (with Karun Adusumilli), *Journal of the American Statistical Association* (2017), 112, 1064-1075.

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

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

33. Local M-estimation with discontinuous criterion for dependent and limited observations (with Myung Hwan Seo), forthcoming in *Annals of Statistics.*

34. Nonparametric instrumental regression with errors in variables (with Karun Adusumilli), forthcoming in *Econometric Theory.*

35. Likelihood inference on semiparametric models: average derivative and treatment effect (with Yukitoshi Matsushita), forthcoming in *Japanese Economic Review.*

Working Papers

1. Robust estimation of moment condition models with weakly dependent data (with Kirill Evdokimov and Yuichi Kitamura), revise and resubmit to *Journal of Econometrics.*
2. Specification testing for errors-in-variables models (with Luke Taylor), submitted.
3. Likelihood inference on semiparametric models with generated regressors (with Yukitoshi Matsushita), submitted.
4. Empirical likelihood for high frequency data (with Lorenzo Camponovo and Yukitoshi Matsushita), submitted.
5. Relative error accurate statistic based on nonparametric likelihood (with Lorenzo Camponovo), submitted.
6. Inference on distribution functions under measurement error (with Karun Adusumilli and Yoon-Jae Whang), 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.