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Education

Ph.D. in Economics, November 1993, Yale University.

M.Phil. in Economics, November 1993, Yale University.

M.A. in Economics, November 1993, Yale University.

B.A. in Economics, March 1986, University of Tokyo.

Academic Positions

Alfred Cowles Professor of Economics, Yale University, June 2021-.

Professor of Economics, Yale University, July 2004-.

Associate Professor of Economics, University of Pennsylvania, July 2001-June 2004.

Associate Professor of Economics, University of Wisconsin, August 1998-May 2002.

Associate Professor of Economics, University of Minnesota, September 1998- April 2000.

Assistant Professor of Economics, University of Minnesota, December 1993-August 1998.

Instructor, University of Minnesota, September 1993-December 1993.

Articles

Revealed Price Preference: Theory and Empirical Analysis (with Rahul Deb, John Quah and Jöerg Stoye), *Review of Economic Studies* 90(2), 707–743, 2023.

A Comment on: 'On the Informativeness of Descriptive Statistics for Structural Estimates' by Isaiah Andrews, Matthew Gentzkow, and Jesse M. Shapiro, *Econometrica* 88, 2265–2269, 2020.

Unobserved Heterogeneity in Auctions (with Philip Haile), *Econometrics Journal* 22, C1–C19, 2019. [Prepared for the Econometrics Journal Econometrics of Games special session (presented by Phil Haile) at the 2017 Royal Economic Society Conference.]

Nonparametric Analysis of Random Utility Models (with Jöerg Stoye), *Econometrica* 86, 1883-1909 (lead article), 2018.

Using Mixtures in Econometric Models: A Brief Review and Some New Results (with Giovanni Compiani), *Econometrics Journal* 19, C95-C127, 2016. [Prepared for the Econometrics Journal Heterogeneity special session at the 2013 Royal Economic Society Conference.]

Partial Identification of Finite Mixtures in Econometric Models (with Marc Henry and Bernard Salanie), *Quantitative Economics* 5, 123–144, 2014.

Robustness, Infinitesimal Neighborhood, and Moment Conditions (with Taisuke Otsu and Kirill Edvokimov), *Econometrica* 81, 1185–1201, 2013.

Nonparametric Estimation in Random Coefficients Binary Choice Models (with Eric Gautier), *Econometrica* 81, 581–607, 2013.

On the Asymptotic Optimality of Empirical Likelihood for Testing Moment Restrictions (with Andres Santos and Azeem Shaikh), *Econometrica* 80, 413–423, 2012.

Entropy-based Estimation, (with Michael Stutzer), *Encyclopedia of Quantitative Finance*, 2010.

Empirical Likelihood, *New Palgrave Dictionary of Economics*, 2008.

Nonparametric Likelihood: Efficiency and Robustness, *Japanese Economic Review* 58 25–46, 2007. [Prepared for the Nakahara Prize Lecture at the 2006 Fall Meeting of the Japanese Economic Association.]

Empirical Likelihood Methods in Econometrics: Theory and Practice, in *Advances in Economics and Econometrics: Ninth World Congress of the Econometric Society*, R. Blundell, W. K. Newey and T. Personn (eds.), Cambridge University Press, 2007.

Specification Tests with Instrumental Variables and Rank Deficiency, in *Economic Theory and Practice (Econometric Essays in Honor of Peter Phillips)*, S. Corbae, S. Durlauf and B. Hansen (eds.) 59–81, Cambridge University Press, 2005.

Empirical Likelihood-Based Inference in Conditional Moment Restriction Models (with Hyungtaik Ahn and Gautam Tripathi), *Econometrica* 72, 1667–1714, 2004.

Testing Conditional Moment Restrictions (with G. Tripathi), *Annals of Statistics* 31, 2059–2095, 2003.

Connections between Entropic and Linear Projections in Asset Pricing Estimation (with Michael Stutzer), *Journal of Econometrics* 107, 159–174, 2002.

Asymptotic Optimality of Empirical Likelihood for Testing Moment Restrictions, *Econometrica* 69, 1661–1672, 2001.

Evaluating a Simple Method for Estimating Black-White Gaps in Median Wages, (with William Johnson and Derek Neal), *American Economic Review (Papers and Proceedings)* 90, 339–343, 2000.

Empirical Likelihood Methods with Weakly Dependent Processes, *Annals of Statistics* 25, 2084–2102, 1997.

Fully Modified IV, GIVE and GMM Estimation with Possibly Nonstationary Regressors and Instruments, (with Peter C. B. Phillips), *Journal of Econometrics* 80, 85–123, 1997.

An Information-Theoretic Alternative to Generalized Method of Moments Estimation, (with M. Stutzer), *Econometrica* 65, 861–874, 1997.

Efficient IV Estimation in Nonstationary Regression: An Overview and Simulation Study, (with Peter C. B. Phillips), *Econometric Theory* 11, 1095–1130, 1995.

Estimation of Cointegrated Systems with $I(2)$ Processes, *Econometric Theory* 11, 1–24, 1995.

Working Papers/Work in Progress

"Partial Identification and Inference for Dynamic Models and Counterfactuals" (with Myrto Kalouptsidi, Lucas Lima, and Eduardo Souza-Rodrigues, available at

https://kitamura.sites.yale.edu/sites/default/files/files/KKLS-20230907.pdf

conditionally accepted, *Review of Economic Studies*.

"Group Membership in Flexible Choice Models."

"Nonparametric Counterfactuals in Random Utility Models" (with Jörg Stoye). arXiv:1902.0835.

"Nonparametric Analysis of Finite Mixtures" (with Louise Laage). arXiv:1811.02727.

"Robust Estimation of Moment Condition Models with Dependent Data" (with Taisuke Otsu and Kirill Edvokimov), under revision.

"Estimating Conditional Moment Restriction Models under Measurement Error with Unknown Distribution" (with Taisuke Otsu), in progress

"Bayesian Analysis of Moment Condition Models Using Nonparametric Priors" (with Taisuke Otsu), in progress

"Robust Inference under Moment Restrictions" (with Taisuke Otsu), in progress.

Software

MATLAB/STATA codes for empirical likelihood

(with Kirill Evdokimov, available at https://kitamura.sites.yale.edu/matlabstata-codes-el

Awards, Fellowships and Grants

International Fellow, CeMMAP, 2015-present.

Fellow of the Econometric Society, 2009-present.

Nakahara Prize of the Japanese Economic Association, 2006.

Alfred P. Sloan Research Fellow, 2000-02.

Christensen Award in Empirical Economics, University of Wisconsin (with Shane Sherlund), 2000-01.

Alfred P. Sloan Dissertation Fellowship, 1992-93.

National Science Foundation Grants.

Editorial Activities

Editor, *Japanese Economic Review*, 2022-2024.

Associate Editor, *Econometric Reviews*, 2016-present.

Associate Editor, *Journal of Business and Economic Statistics*, 2000-2006, 2016-present.

Associate Editor, *Econometrics Journal*, 2007-present.

Associate Editor, *Journal of Econometrics*, 2006-2018.

Co-Editor, *Econometric Theory*, 2004-2014.

Associate Editor, *Econometrica*, 2000-2009.

Associate Editor, *International Economic Review*, 2001-2004.

Associate Editor, *Econometric Theory*, 2000-2004.

Guest Co-Editor, *Econometric Theory*, Special Issue in Honor of Peter C. B. Phillips, in preparation.

Guest Co-Editor, *Journal of Econometrics*, Special Issue on Thirtieth Anniversary of Generalized Method of Moments (Volume 170, Issue 2, 2012).

Guest Joint-Editor, *Econometric Theory*, Special Issue on Empirical Likelihood and Related Methods (Volume 27, February 2011).

Guest Co-Editor, *Journal of Econometrics*, Special Issue in Honor of Arnold Zellner.

Other Professional Activities

Econometric Society Council Member, 2024-.

External Review Committee, Department of Economics, National University of Singapore, 2022.

Keynote Speaker, the 37th Annual Meeting of the Canadian Econometrics Study Group, UBC, November 2021.

Co-organizer, Workshop on Applications of Revealed Preference (WARP), July-August, 2021.

Keynote Speaker, 7th Annual Conference of the International Association of Applied Econometrics (IAAE), Erasmus University (virtual), June 2021.

CESG Lecture (virtual), January 2021.

Econometric Society Asian Regional Standing Committee, 2020-.

Program Committee, 2021 Asian Meeting of the Econometric Society.

Co-organizer, Workshop on Applications of Revealed Preference (WARP), July-August, 2020.

Program Committee, 2019 Asian Meeting of the Econometric Society.

Co-organizer (with Don Andrews), Cowles Foundation Conference "A Celebration of Peter Phillips' Forty Years at Yale," October 2019.

Special Invited Speaker, 4th Conference of the International Society for Nonparametric Statistics, Salerno, Italy, June 2018.

Overseas Member, Nakahara Prize Selection Committee, Japanese Economics Association, 2018-2022.

Invited Speaker, Third Cornell-PennState Econometrics/IO Workshop, November 2016.

Co-organizer (with Jöeg Stoye), Cowles Foundation Summer Conference "Heterogeneous Agents and Microeconometrics," June 2015.

Keynote Speaker (ET Lecture), SETA, May 2015.

Lecturer for a Short Course, Bar-Ilan University, November 2014.

Invited Speaker, Asian Meeting of the Econometric Society, June 2014.

Program Committee, Summer Meetings of the Econometric Society, 2014.

Keynote Speaker, the 30th Annual Meeting of the Canadian Econometrics Study Group, University of Waterloo, October 2013.

Invited Speaker, Econometrics Journal Special Session, Royal Economic Society Conference, April 2013.

Program Committee, SETA 2013.

Invited Speaker, Econometric Society Australasian Meeting, Adelaide, Australia, July 2011.

Keynote Speaker, Texas Camp Econometrics XVI, February 2011.

"Nonparametric likelihood: methods and applications in econometrics," CeMMAP Master Class, November 2010.

Program Committee, 10th World Congress of the Econometric Society, 2010.

Advisory Board Member, Info-Metrics Institute, September 2009-.

Scientific Committee Member, Stats in the Chateau, HEC Paris, September 2009.

Co-organizer (with Xiaohong Chen), Cowles Foundation Summer Conference "Operator Methods and Inverse Problems in Econometrics," June 2008.

Co-organizer (with Don Andrews), Cowles Foundation 75th Anniversary Conference "Looking to the Future: A New Generation of Econometricians," June 2007.

Keynote Speaker, Netherlands Econometrics Study Group Annual Conference, June 2007.

Program Committee, Winter Meetings of the Econometric Society, 2007.

Invited Lecturer, Nakahara Prize Lecture, Japanese Economic Association Fall Meeting, Osaka, Japan, October 2006.

Co-Organizer, Greater New York Econometrics Colloquium, 2006.

Invited Lecturer, Short Course on Empirical Likelihood, CREST, Paris, April 2006.

Invited Lecturer, Ninth World Congress of the Econometric Society, London, August 2005.

Invited Speaker, XXVII Brazilian Econometrics Meeting, Natal, Brazil, December 2005.

Organizing Committee, NSF/NBER Time Series Conference, 2002.

Invited Speaker, Econometrics Study Group Annual Conference, University of Bristol, July 2002.

Committee Member, 2001 Zellner Thesis Award in Business and Economic Statistics (sponsored by the American Statistical Association).

Program Committee, 8th World Congress of the Econometric Society, 2000.

Program Committee, 1999 Summer Meetings of the Econometric Society.

Invited Lecturer, Middle East Technical University (METU) International Conference on Economics, Ankara, Turkey, September 1998.

Visiting Positions

Visitor, CREST (Rennes), November 2015.

Visitor, Research Institute for Econometrics, Bar-Ilan University, November 2014.

Visitor, Cambridge-INET Institute, University of Cambridge, November 2012.

Visiting Fellow, University of Montreal, November 2003.

Benjamin Meaker Visiting Professor, University of Bristol, July 2002.

Visiting Assistant Professor, University of Wisconsin, January 1997-June 1997.

Honorary Fellow, University of Wisconsin, September 1996-August 1997

Invited Book Review

Review of "Likelihood-Based Inference in Cointegrated Vector Autoregressive Models" by S. Johansen, *Econometric Theory* 14, 517-524, 1998.

Referee Reports

Academic Press, *American Economic Review, Annals of Statistics, Annals of the Institute of Statistical Mathematics, Bernoulli, Biometrika, Communications in Statistics - Simulation and Computation, Communications in Statistics - Theory and Methods, Computational Statistics and Data Analysis, Econometrica, Econometric Reviews, Econometric Theory, Econometrics Journal, Economics Letters, International Economic Review,* Israel Science Foundation, *Electronic Journal of Statistics, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Surveys, Journal of Forecasting, Journal of Multivariate Analysis, Journal of Nonparametric Statistics, Journal of Political Economy, Journal of The Royal Statistical Society Series B, Journal of Statistical Planning and Inference, Journal of the American Statistical Association, Macroeconomic Dynamics,* National Science Foundation, MIT Press, *Probability Theory and Related Fields, Quarterly Journal of Economics, Review of Economic Studies, Review of Economics and Statistics, Review of Financial Studies, Statistica Sinica, Statistical Methodology, Statistics and Probability Letters*.

PhD Student Advising (Name, Initial Placement, Year of Graduation)

Thesis Committee Chair for:

Kohei Yata (University of Wisconsin, 2022), Louise Laage (Georgetown, after postdoc at TSE, 2019), Greg Cox (Columbia, 2017), Byoung Park (SUNY Albany, 2013) Eric Becker (Quant Economics, 2012), Irene Botosaru (TSE, 2011), Scott Murdock (Wake Forest, 2011), Kirill Evdokimov (Princeton, 2010), Ryo Okui (HKUST, 2005), Sheng-Kai Chang (Wayne State, 2002)

Thesis Committee Co-chair for:

Ming Li (NUS, 2021)

Thesis Committee Member for:

Koohyung Lee (Capital One, 2022), Masayuki Sawada (Hitotsubashi University, 2019), Zhentao Shi (CUHK, 2014), Sukjin Han (UT Austin, 2012), Xiaoxia Shi (Wisconsin, 2010), Xu Cheng (Penn, 2010), Seik Kim (University of Washington, 2008), Huaming Peng (SUNY Albany, 2008), Brendan Beare (UCSD, 2007), Gustavo Soares (Merrill Lynch, 2007), Keli Xu (University of Alberta, 2007), Yoonseok Lee (Michigan, 2006), Vadim Marmer (UBC, 2005), Bill Lu (Lehman Brothers, 2005), Sean Campbell (FRB Board of Governors, 2004), Surachai Khitatrakun (ERS Group, 2003), Artur Minkin (Deloitte LLP, 2003), Shane Sherlund (FRB Board of Governors, 2003), Hiroyuki Kasahara (University of Western Ontario, 2002), Yingchun Liu (Oberlin College, 2002), Pedro Albuquerque (University of Minnesota Duluth, 2001), Meredith Crowley (Chicago Fed, 2001), Cullen Goenner (University of North Dakota, 2001), Karen Pence (FRB Board of Governors, 2001), Junichiro Ishida (Osaka University, 2000), Steve Yeaple (Penn State, 2000), Tongshu Ma (SUNY Binghamton, 1998), Garrett TeSelle (Freddie Mac, 1996)