

# Hiroaki Kaido

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## Academic Positions

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### Department of Economics, Boston University

*Associate Professor (with tenure)*

2018–

*Assistant Professor*

2010–2018

### Visiting appointments.....

#### Microsoft Research New England

*Visiting Scholar*

Spring 2019

#### Department of Economics, MIT

*Visiting Scholar*

Spring 2015

#### Cowles Foundation, Yale University

*Visiting Assistant Professor*

Fall 2012

## Education

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### University of California, San Diego

*Ph.D. in Economics*

2010

Dissertation committee: Halbert White (chair)

Ivana Komunjer, Dimitris Politis, Andres Santos, Allan Timmermann, Rossen Valkanov

### Hitotsubashi University

*M.A. in Economics*

2005

### Osaka University

*B.A. in Economics*

2003

## Research Interests

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Econometric Theory, Microeconometrics

## Honors, Fellowships, and Grants

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### Grants.....

2020-2024: National Science Foundation, SES-2018498

2018-2020: National Science Foundation, SES-1824344

2014-2016: National Science Foundation, SES-1357643

2012-2013: National Science Foundation, SES-1230071

2010: Travel Grant, Econometric Society World Congress

2010: Travel Grant, UCSD

## Awards

- 2015-2016: Advisor of the Year, Graduate Economics Association, BU
- 2009 Spring: Economics Department Research Fellowship, UCSD
- 2007-2008: Walter P. Heller Memorial Prize, The Best Third-year Paper, UCSD
- 2007-2008: Teaching Assistant Excellence Award, Graduate Course, UCSD
- 2005-2010: Tuition Scholarship, UCSD
- 2005-2010: Nakajima Foundation Scholarship

## Publications

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- “Applications of Choquet Expected Utility to Hypothesis Testing with Incompleteness,”  
*Japanese Economic Review*, 74, (2023) 551–572 (with Yi Zhang)  
Special Issue: Statistical Decision Theory and Treatment Choice, T. Kitagawa and A. Tetenov (eds.)
- “Nonparametric Identification of Random Coefficients in Endogenous and Heterogeneous Aggregate Demand Models,”  
*Econometrics Journal*, 26(2), (2023) 279–306 (with Fabian Dunker and Stefan Hoderlein).
- “Constraint Qualifications in Partial Identification”  
*Econometric Theory*, 38(3), (2022) 596–619 (with Francesca Molinari and Jörg Stoye).
- “Decentralization Estimators for Instrumental Variable Quantile Regression Models,”  
*Quantitative Economics*, 12(2), (2021) 443–475 (with Kaspar Wüthrich).
- “Confidence Intervals for Projections of Partially Identified Parameters,”  
*Econometrica*, 87(4), (2019) 1397–1432 (with Francesca Molinari and Jörg Stoye).
- “Nonparametric Identification of the Distribution of Random Coefficients in Binary Response Static Games of Complete Information,”  
*Journal of Econometrics*, 206(1), (2018) 83–102 (with Fabian Dunker, Stefan Hoderlein, and Robert Sherman).
- “Asymptotically Efficient Estimation of Weighted Average Derivatives with an Interval Censored Variable,”  
*Econometric Theory*, 33, (2017) 1218–1241.
- “Robust Confidence Regions for Incomplete Models,”  
*Econometrica*, 84(5), (2016) 1799–1838 (with Larry Epstein and Kyoungwon Seo).
- “A Dual Approach to Inference for Partially Identified Econometric Models,”  
*Journal of Econometrics*, 192(1), (2016) 269–290.
- “A Two-Stage Procedure for Partially Identified Models,”  
*Journal of Econometrics*, 182(1), (2014) 5–13 (with Halbert White).
- “Asymptotically Efficient Estimation of Models Defined by Convex Moment Inequalities,”  
*Econometrica*, 82(1), (2014) 387–413 (with Andres Santos).
- “Estimating Misspecified Moment Inequality Models,”  
Recent Advances and Future Directions in Causality, Prediction, and Specification Analysis:  
Essays in Honour of Halbert L. White Jr, (2012) Springer-Verlag (with Halbert White).
- “Inference on Risk Neutral Measures for Incomplete Markets,”  
*Journal of Financial Econometrics*, 7(3), (2009) 199–246 (with Halbert White).
- “Re-evaluating Consumption CAPM: Evidence from Pseudo-Cohort Data on Household Asset Holdings in Japan,” (written in Japanese)

## Working Papers

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- “Information Based Inference in Models with Set-valued Predictions and Misspecification,” (with Francesca Molinari), R&R at *Econometrica*
- “Set-valued Control Functions.” (with Sukjin Han)
- “Testing Information Ordering for Strategic Agents,” (with Sukjin Han and Lorenzo Magnolfi)
- “Robust Tests of Model Incompleteness in the Presence of Nuisance Parameters,” (with Shuowen Chen)
- “Robust Likelihood-ratio Tests in Incomplete Economic Models,” (with Yi Zhang)
- “Calibrated Projection in MATLAB: Users’ Manual,” (with Francesca Molinari, Joerg Stoye, and Matt Thirkettle)
- “Moment Inequalities in the Context of Simulated and Predicted Variables” (with Jiaxuan Li and Marc Rysman)

## Work in Progress

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- “Simple Inference for Constrained Optima,” (with Francesca Molinari and Jörg Stoye)
- “Universal Inference for Incomplete Discrete Choice Models” (with Yi Zhang)
- “Model Selection Tests for Incomplete Models,” (with Yan Liu)
- “A Control Function Approach to Binary Response Models with Discrete Endogenous Variables.”

## Teaching Experience

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### Boston University.....

- Statistical Analysis (EC223), Undergraduate level
- Empirical Economic Analysis (EC303), Undergraduate level
- Economic Statistics (EC305), Undergraduate level
- Statistics for Economists (EC507), M.A. level
- Econometrics (EC508), M.A. level
- Advanced Statistics (EC707), Ph.D. level
- Advanced Econometrics I (EC708), Ph.D. level
- Advanced Econometrics II (EC709), Ph.D. level
- Advanced Topics in Econometrics (EC711), Ph.D. level

### Yale University.....

- Econometrics VI (Econ 557a), Ph.D. level

## Presentations and Visits

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### Conferences and Workshops (past 5 years, some scheduled).....

- Aug, 2024:** EEA-ESEM 2024, Rotterdam
- Jun, 2024:** Kyoto Summer Workshop on Applied Economics 2024
- Jun, 2024:** SJE International Symposium, Seoul National University, Seoul

**Jun, 2024:** KER International Conference, Pyeongchang

**May, 2024:** Workshop on Econometrics and Models of Strategic Interaction, Napoli

**Aug, 2023:** Summer Econometrics Forum, U. Tokyo

**Jul, 2023:** Asia Meeting of the Econometric Society (East and Southeast Asia), NTU, Singapore

**Jun, 2023:** North American Summer Meeting of the Econometric Society, UCLA

**Aug, 2022:** CEMMAP/SNU Workshop, Seoul National University, Virtual

**May, 2022:** Spring Japanese Economic Association Meeting, Mentoring Session, Virtual

**Aug, 2020:** Virtual Econometric Society World Congress, Bocconi University

**Jan, 2020:** North American Winter Meeting of the Econometric Society, San Diego

**Oct, 2019:** The 2nd CEMMAP UCL/Vanderbilt Joint Conference, Vanderbilt University

**Jun, 2019:** Workshop on Advances in Microeconometrics, Beppu

**Seminars (past 5 years, some scheduled)**.....

**2024:** U. Chicago, CyberAgent AI Lab, Toulouse, Warwick, University College London

**2023:** Microsoft Research, U. Bristol, Erasmus University Rotterdam, Chamberlain seminar (panelist), U. Tokyo (×2), Hitotsubashi U., Boston University

**2022:** Yale University, University of Michigan, Bristol/Warwick, UC Davis, University of Iowa

**2021:** Boston University, University of Southern California, University of Tokyo, University of Mannheim (joint with Bonn/Frankfurt/Heidelberg/Karlsruhe), Johns Hopkins University

**2020:** Duke University (virtual)

**2019:** Princeton University, Jinan University, Hong Kong University of Science & Technology, Kyoto University, Hitotsubashi University

**Short Academic Visits**.....

**July, 2023:** CIRJE, University of Tokyo

**July, 2019:** CREPE, University of Tokyo

**July, 2019:** Kyoto Institute of Economic Research, Kyoto University

**May, 2016:** Department of Economics, University College London

**Lectures**.....

**July, 2019:** Inference for Incomplete Economic Models: Robustness, Efficiency, and Testability (CREPE Lectures), University of Tokyo

**May, 2015:** A Tutorial Session on Estimation of Parameters Satisfying Inequality Restrictions, Japanese Economic Association Spring Meeting, Niigata

**June, 2012:** A Lecture on Estimation and Inference for Partially Identified Models: Recent Developments and Applications, University of Tokyo

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## **Professional Activities**

**Memberships**.....

Econometric Society, American Economic Association

**Professional Services**.....

**Co-Editor:** *Japanese Economic Review*

**Associate Editor:** *Journal of Econometrics*

**Referee:** *American Economic Review, Annals of Statistics, Econometrica, Econometrics Journal, Econometric Reviews, Econometric Theory, Economic Journal, Gendai Finance, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics & Control, Journal of Empirical Finance, Journal of Mathematical Analysis & Applications, Journal of Political Economy, Journal of Statistical Planning & Inference, Macroeconomic Dynamics, Quantitative Economics, Quantitative Finance & Economics, Review of Economic Studies, Review of Economics & Statistics, SIAM Journal on Control and Optimization, Statistical Papers, Statistics & Probability Letters.*

**Reviewer:** *NSF Grant Proposals, Cambridge University Press (Book Proposals)*

**Panelist:** *National Science Foundation*

### **Conference organization**.....

Organizer of the Joint BU-BC Econometrics Workshop, 2011, 2013, 2015, 2017, 2019

### **University services**.....

Lecture Promotion Committee, Boston University, College of Arts and Sciences (2020-2024)

### **Department services**.....

Chair of Ph.D. Admissions, BU, (2024-2025)

Ad hoc Advisory Committee for Next Chair of Economics, BU, (2023)

Senior Faculty Appointments Committee, BU, (2019-2020)

Junior Faculty Appointments Committee, BU, (2010-2011, 2013-2014, 2016-2018)

Merit Equity Advisory Committee, BU, (2016)

Ph.D. Admissions Committee, BU, (2010-2011, 2013-2014, 2016-2018, 2020-2024)

Graduate Instructions Committee, BU, (2015-2020)

Undergraduate Instructions Committee, BU, (2010-2011, 2013-2014, 2016-2017)

Visitors Committee, BU, (2018)

Faculty Liaison to the Scientific Computing Facility, BU, (2018)

Co-organizer of the Econometrics Seminar, BU, (2010-2011, 2013-2014, 2016-2017, 2021)

Graduate Program Committee, Student Representative, UCSD, (2008)

## **Ph.D. Advising**

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### **Primary advisor (chair or co-chair)**.....

Michael Gechter (2015, IFPRI (Postdoc) / Pennsylvania State University)

Yi Zhang, (2018, Jinan University)

Undral Byambadalai (2021, Stanford University (Postdoc) / Cyber Agent AI Lab)

Xunkang Tian, (2024, European Research University (Postdoc))

Qifan Han

Yan Liu

Zhanyuan Tian

Liang Zhong

Haoran Pan

**Committee member:**.....

- Sungju Chun (2011, KISDI)
- Adam McCloskey (2011, Brown University)
- Denis Tkachenko (2012, National University of Singapore)
- Seongyeon Chang (2014, Xiamen University)
- Aparna Dutta (2015, Bates White)
- Grace Yu (2015, Charles River Associates)
- Jiaxuan Li (2016, Amazon)
- Fan Zhuo (2016, Amazon)
- Talal Rahim (2017, Digonex Technologies)
- Alessandro Casini (2019, University of Rome Tor Vergata)
- Junwen Lu (2019, Arbella Insurance)
- Siyi Luo (2019, Lime)
- Shuang Wang (2021, Charles River Associates)
- Chuqing Jin (2022, Carnegie Mellon University (Postdoc)/U. Toulouse (Assistant Professor))
- Anlong Qin (2022, ZheJiang Gongshang University)
- Shuowen Chen (2022, Bates White)
- Yunus Kurt (2023, Analysis Group)
- Patrick Power (expected to graduate in 2024)
- Tim Lee (expected to graduate in 2024), Analysis Group
- Stella Hong
- Matthew Hong

**Other information**

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**Citizenship:** Japanese citizen, U.S. permanent resident