April, 2001

Hidehiko Ichimura

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Degrees

BA Economics, 1981, Osaka University, Japan.

PhD Economics, 1988, Massachusetts Institute of Technology.

Academic Positions

Reader, Department of Economics, University College London, July 1999–Present

Research Fellow, Institute for Fiscal Studies, July 1999–Present

Deputy Director, The Leverhulme Centre in Quantitative Methods and Practice, January 2001–Present

Associate Professor, Department of Economics, University of Pittsburgh, September 1998–June 1999

Assistant Professor, Department of Economics, University of Pittsburgh, September 1996–August 1998

Assistant Professor, Department of Economics, University of Minnesota, September 1987–July 1995

Fellow, Center for Operations Research & Econometrics, Belgium, September 1990–April 1991

Visiting Scholar, Institute of Monetary and Economic Studies, Bank of Japan, September 1992–April 1993

Visiting Assistant Professor, Department of Economics, University of Chicago, April 1993–June 1993

Visiting Assistant Professor, Department of Economics, University of Chicago, June 1994–June 1996

Grants

NSF SES-8809939 with Lung-Fei Lee, July 1988-December 1990, "Semi-parametric Estimation of Microeconometric Models with Qualitative and Limited Dependent Variables."

NSF SBR-9730688 PI July 1998 – July 2000, "Making Semiparametric Methods Operational: Bridging the Gap Between Theory and Application." (project is joint with Petra Todd but applied separately)

NSF STI-9871313 PI (co-PIs John Kagel and Jean-Francois Richard), December 1998 – November 2000, "Acquisition and Development of a New Computing Environment for the Department of Economics at University of Pittsburgh."

Academic Service

Associate Editor: Economic Journal (2000–), Review of Economic Studies (2001–)

Programme Committee member for 2001 European Econometric Society Summer Meeting

Programme Committee member for 2001 North American Econometric Society Winter Meeting

Programme Committee member for 2000 Econometric Society World Congress

Programme Committee member for 1998 Econometric Society Winter Meeting

Organized NSF sponsored Conference for Econometrics and Mathematical Economics (funded to David Kreps (Stanford) and James Powell (Berkeley)) jointly with Bo Honore (Princeton) in October, 1998 at University of Pittsburgh.

Personal Information

Date of Birth: 5/8/58

Citizenship: Japan, US permanent resident.

Married

Publications

"Estimation of Polynomial Errors-in-Variables Models" (with Jerry Hausman, Whitney Newey, and James Powell), *Journal of Econometrics*, 50, December 1991, 273–295.

"Semiparametric Estimation of Multiple Index Models: Single Equation Estimation" (with Lung-Fei Lee), International Symposia in Economic Theory and Econometrics, edited by William A. Barnett, James L. Powell, and George Tauchen, Cambridge University Press, 1991, 3–49.

"Optimal Smoothing in Single-Index Models" (with Wolfgang Haerdle and Peter Hall), *Annals of Statistics*, 21, March 21, 1993, 157–178.

"Semiparametric Least Squares (SLS) and Weighted SLS Estimation of Single-Index Models," *Journal of Econometrics*, 58, June 1993, 71–120.

“Sources of Selection Bias in Evaluating Social Programs: An Interpretation of Conventional Measures and Evidence on the Effectiveness of Matching as a Program Evaluation Method” (with James Heckman, Jeffrey Smith and Petra Todd), *Proceedings of the National Academy of Sciences*, 93, November 1996, 13416–13420.

“Performance of Matching as an Econometric Estimator: Application to the JTPA Program” (with James Heckman and Petra Todd), *Review of Economic Studies*, 64, 1997, 605–654.

“Matching as an Econometric Estimator” (with James Heckman and Petra Todd), *Review of Economic Studies*, 65, 1998, 261–294.

“Observable Restrictions of Dynamic Optimization Behavior Under Risk: non-separable case” (First author Kazuya Kamiya) *Japanese Economic Review* March, 1998.

“Maximum Likelihood Estimation of a Binary Choice Model with Random Coefficients of Unknown Distribution” (with T. Scott Thompson) *Journal of Econometrics*, 86, 1998, 269–295.

“Characterization of Selection Bias Using Experimental Data” (with James Heckman, Jeffrey Smith, and Petra Todd) *Econometrica*, 66, 1998, 1017–1098.

Forthcoming Manuscripts

“Propensity Score Matching with Instrumental Variables,” (with Chris Taber) *American Economic Review, Papers and Proceedings*

Manuscripts Submitted for Publication

“Observable Restrictions of Dynamic Optimization Behavior Under Risk: additive separable case” (with Kazuya Kamiya, The first author K. Kamiya)

Manuscript Under Revision

“Direct Estimation of Policy Impacts” (with Chris Taber)

“Optimal Semi-Parametric Estimation of Single-Index Models” (with Peter Hall)

Manuscripts Under Progress

“Asymptotic distribution of non-parametric and semiparametric estimators with data dependent bandwidth selection rules”

“Estimating derivatives in non-additive models with limited dependent variables” (with Joseph Altonji).

“Estimation of Impacts of Policy under Limited Support Conditions” (with Chris Taber).

“A study of recent sex imbalance among new born babies in Korea” (with Jinyoung Kim).

“Local quantile regression for binary response models”

"Simple estimators for monotone single index models" (with Hyungtaik Ahn, and James Powell).

"Implementing the Partially Linear Regression Model" (with James Heckman, and Petra Todd).

"On the measurement of the impact of policy on work behavior: The decision to apply for federal disability benefits" (with Brent Kreider).

"Implementation of Nonparametric and Semiparametric Estimators" (with Petra Todd, to be published in *Handbook of Econometrics*, Vol V)

"Matching Methods and Natural Experiments in Evaluation Problems," (with Petra Todd)

"Changes in The Distribution Of Male And Female Wages Accounting For Employment Composition" (with Richard Blundell, Amanda Gosling, and Costas Meghir

"The Evaluation of the Education Maintenance Allowance in the UK" (with Lorraine Dearden, Carl Emmerson, Alissa Goodman, and Costas Meghir)

Referee for

Biometrika, Econometrica, Econometric Reviews, Econometric Theory, International Economic Review, The Japanese Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Political Economy, Review of Economic Studies, Review of Economics and Statistics, Annals of Statistics, Annals of the Institute of Statistical Mathematics, Journal of the American Statistical Association, Journal of Multivariate Analysis, National Science Foundation

Classes taught

Undergraduate

Econometrics, Public Finance

Graduate

Econometrics

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