

DENIS CHETVERIKOV

Assistant Professor of Economics
UCLA

Address

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Current Professional Positions

UCLA, Department of Economics, Assistant Professor, 2013-present

Education

Ph.D. Economics, Massachusetts Institute of Technology, 2013 (Dissertation title: New methods for econometric inference)

M.A. Economics, New Economic School (Moscow, Russia), 2007

M.Sc. and B.Sc. Applied Physics, Moscow Institute of Physics and Technology, 2007

Awards and Honors

Patinkin Award, New Economic School, 2007

MIT Presidential Fellowship, 2008-2010

Grants

National Science Foundation (2016-2018, Cross-validation for high-dimensional and nonparametric models in econometrics)

Published Papers

1. "Gaussian approximations and multiplier bootstrap for maxima of sums of high-dimensional random vectors", with V. Chernozhukov and K. Kato, **The Annals of Statistics** 41, pp. 2786-2819, 2013.
2. "Gaussian approximation of suprema of empirical processes", with V. Chernozhukov and K. Kato, **The Annals of Statistics** 42, pp. 1564-1597, 2014.
3. "Anti-concentration and adaptive honest confidence bands", with V. Chernozhukov and K. Kato, **The Annals of Statistics** 42, pp. 1787-1818, 2014.
4. "Comparison and anti-concentration bounds for maxima of Gaussian random vectors", with V. Chernozhukov and K. Kato, **Probability Theory and Related Fields** 162, pp.47-70, 2015.
5. "On the asymptotic theory for least squares series: pointwise and uniform results", with A. Belloni, V. Chernozhukov, and K. Kato, **The Journal of Econometrics** 186, pp. 345-366, 2015.
6. "Coupling inequalities for suprema of non-centered empirical and bootstrap processes", with V.

- Chernozhukov and K. Kato, **Stochastic Processes and their Applications**, 126, pp. 3632-3651, 2916.
7. "IV Quantile Regression for Group-Level Treatments", with B. Larsen and C. Palmer, **Econometrica** 84, pp. 809-833, 2016.
 8. "Central limit theorems and bootstrap in high dimensions", with V. Chernozhukov and K. Kato, **The Annals of Probability**, *forthcoming*.
 9. "Adaptive test of conditional moment inequalities", **Econometric Theory**, *forthcoming*.
 10. "Nonparametric instrumental variable estimation under monotonicity", with D. Wilhelm, **Econometrica**, *forthcoming*.
 11. "Double/Debiased/Neyman Machine Learning of Treatment Effects", with V. Chernozhukov, M. Demirer, E. Duflo, C. Hansen, and W. Newey, **American Economic Review Papers and Proceedings**, *forthcoming*.

Working Papers

1. "Testing regression monotonicity in econometric models", **Econometric Theory**, *revise and resubmit*.
2. "Testing many moment inequalities", with V. Chernozhukov and K. Kato, **Review of Economic Studies**, *revise and resubmit*.
3. "Uniformly valid post-regularization confidence regions for many functional parameters in Z-estimation framework", with A. Belloni, V. Chernozhukov, and Y. Wei, **The Annals of Statistics**, *revise and resubmit*.
4. "On cross-validated Lasso", with Z. Liao and V. Chernozhukov, *under revision*.
5. "Conditional quantile processes based on series or many regressors", with A. Belloni, V. Chernozhukov, and I. Fernandez-Val, *submitted*.
6. "Double machine learning for treatment and causal parameters", with V. Chernozhukov, M. Demirer, E. Duflo, C. Hansen, W. Newey, and J. Robins

Seminars and Presentations

2013: Princeton University, UCSD, UCLA, University of Maryland, University of Wisconsin-Madison, Michigan University, UCL, Northwestern University, University of Chicago, Cowles Foundation Conference

2014: University of Iowa, USC, California Econometrics Conference, Humboldt University, MIT

2015: University of Wisconsin-Madison, UCSD, UC Davis, Yale, University of Chicago conference "Interactions: bringing together econometrics and applied microeconomics", Northwestern University conference: "Inverse problems in econometrics".

2016: University of Illinois at Urbana-Champaign, University of Chicago, Ohio State University.

2017: UC Irvine, UC Davis (Stat), USC (Math), MIT, Duke University, Northwestern University.

Refereeing

Econometrica, Review of Economic Studies, Quantitative Economics, Journal of Econometrics, Econometric Theory, Econometrics Journal, Review of Economics and Statistics, Annals of Statistics, Bernoulli, Biometrika.