

# AYDEN HIGGINS

Department of Economics, University of Oxford  
10 Manor Road, Oxford, OX1 3UQ  
ayden.higgins@economics.ox.ac.uk

## PERSONAL

---

- Nationality British (English)

## RESEARCH AREAS

---

Panel Data Models, Factor Models, Unobserved Heterogeneity, Spatial Models, Bootstrap Methods.

## BACKGROUND

---

- Postdoctoral Researcher, University of Oxford 2022 -
- Postdoctoral Researcher, University of Cambridge 2020 - 2022
- Visiting PhD Student, University College London 2020
- PhD Student, University of Surrey 2016 - 2021

## PUBLICATIONS

---

- Shrinkage Estimation of Network Spillovers with Factor Structured Errors (with F. Martellosio)  
*Journal of Econometrics* 223(1) 66-87.
- Identification of Mixtures of Dynamic Discrete Choices (with K. Jochmans)  
*Journal of Econometrics* Forthcoming.

## WORKING PAPERS

---

- Bootstrap inference for fixed-effect models (with K. Jochmans)  
*Conditionally Accepted, Econometrica*
- Panel Data Models with Interactive Fixed Effects and Relatively Small  $T$   
*R&R, Journal of Econometrics*
- Learning Markov processes with latent variables from longitudinal data (with K. Jochmans)  
*R&R, Econometric Theory*
- Instrumental Variables for Dynamic Spatial Models with Interactive Effects
- Joint Approximate Asymmetric Diagonalization by Non-orthogonal Matrices (with K. Jochmans)

## WORK IN PROGRESS

---

- Short Panels with Interactive Fixed Effects and Weakly Exogenous Regressors
- Invariant Estimators for Panel Models with Factor Structures
- Bootstrap Inference for Spatial Models with Fixed Effects

## SEMINARS AND CONFERENCES

---

### 2023

- Encounters in Econometric Theory 2023, Oxford

- 2023 Econometric Society Australasian Meeting, Sydney
- University of Sydney
- University of Surrey

## **2022**

- IAAE 2022 Conference, London
- 27th International Panel Data Conference, Bertinoro
- 2022 Econometric Society European Meeting, Milan
- Conference on Econometrics for Modern Data Structures, Toulouse

## **REFEREE SERVICES**

---

- Journal of Econometrics, Journal of Applied Econometrics, The Econometrics Journal, Journal of Business & Economic Statistics, Statistical Papers.

## **REFERENCES**

---

Martin Weidner  
Department of Economics  
University of Oxford  
10 Manor Road  
Oxford  
OX1 3UQ

Koen Jochmans  
Toulouse School of Economic  
1 esplanade de l'Université  
31080  
Toulouse  
CEDEX 6

João Santos Silva  
School of Economics  
University of Surrey  
Guildford  
Surrey  
GU2 7XH

Valentina Corradi  
School of Economics  
University of Surrey  
Guildford  
Surrey  
GU2 7XH