

# Manu Navjeevan

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## CONTACT INFORMATION

UCLA Department of Economics  
11282 Portola Plaza  
Bunche Hall 8283, Los Angeles, CA 90095

Email: [mnavjeevan@gmail.com](mailto:mnavjeevan@gmail.com)  
Web: <https://navjeevan.dev>

## RESEARCH INTERESTS

**High-Dimensional Econometrics:** Orthogonal Learning, Nonparametric Estimation, Post-Selection Inference, High-Dimensional Weak Identification, Efficient Inference

**Causal Inference:** Instrumental Variables, Identification with Multiple Instruments, Generalized Monotonicity Conditions

## EDUCATION

**University of California, Los Angeles**

Ph.D., Economics, 2018 to present

M.A., Economics, 2019

**Carnegie Mellon University**

B.S., Economics and Mathematical Sciences, 2018

## JOB MARKET PAPER

- [1] Navjeevan, M. (2023). "An Identification and Dimensionality Robust Test for Instrumental Variables Models"

**Abstract.** I propose a new identification robust test for the structural parameter in a heteroskedastic linear instrumental variables model. The test is based on a jackknife version of the K-statistic and has asymptotically correct size so long as an auxiliary parameter can be consistently estimated. This is possible under approximate sparsity even when the number of instruments is potentially much larger than the sample size. As the number of instruments is allowed, but not required, to be large, the limiting behavior of the test statistic is difficult to examine via existing central limit theorems. Instead, I derive the asymptotic chi-squared distribution of the test statistic using a modified direct gaussian approximation technique. To improve power against certain alternatives, I propose a simple combination with the sup-score statistic of Belloni et. al (2012) based on a thresholding rule. I demonstrate favorable size control and power properties in a simulation study and apply the proposed testing procedures to revisit the effect of social spillovers in movie consumption.

## WORKING PAPERS

- [2] Navjeevan, M., Pinto, R., and Santos, A. (2023). "Identification and Estimation in a Class of Potential Outcomes Models."
- [3] Baybutt, A. and Navjeevan, M. (2023). "Doubly-Robust Inference for Conditional Average Treatment Effects with High-Dimensional Controls." (*Revise and Resubmit, Journal of Econometrics*)
- [4] Navjeevan, M. and Pinto, R. (2022) "Ordered, Unordered, and Minimal Monotonicity"

## AWARDS AND FELLOWSHIPS

**Dissertation Year Fellowship**, UCLA Graduate Division, 2023-2024

**Honors Pass, Econometrics Qualifying Exam**, Department of Economics, UCLA, 2019

**Honors Pass, Microeconomics Qualifying Exam**, Department of Economics, UCLA, 2019

## TEACHING EXPERIENCE

Instructor at UCLA

**Econ 103** (Introduction to Econometrics), B.A in Economics. Summer 2021- 2023.

Teaching Assistant at UCLA

**Econ 41** (Statistics for Economists), B.A. in Economics; **Econ 103** (Introduction to Econometrics), B.A. in Economics; **Econ 203A** (Introduction to Econometrics I), Ph.D in Economics; **Econ 412** (Fundamentals of Big Data), M.QE. in Economics; **Econ 425** (Machine Learning I), M.QE. in Economics.

SOFTWARE R, Python (advanced); HTML, Stata, MatLab, SQL (intermediate); Scientific Text Editors (L<sup>A</sup>T<sub>E</sub>X, Beamer)

REFERENCES Prof. Denis Chetverikov: [chetverikov@econ.ucla.edu](mailto:chetverikov@econ.ucla.edu)  
Prof. Andres Santos: [andres@econ.ucla.edu](mailto:andres@econ.ucla.edu)  
Prof. Zhipeng Liao: [zhipeng.liao@econ.ucla.edu](mailto:zhipeng.liao@econ.ucla.edu)

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