

MASAYUKI HIRUKAWA

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Personal

- Citizenship: Japan (Permanent Address: Handa, Aichi, Japan).
- Date of Birth: 7 October 1965.
- Marital Status: Married, 1 child.

Education

- Ph.D. in Economics, University of Wisconsin-Madison, Madison, WI, USA, August 2004.
 - Doctoral Dissertation:
 - Title: “Heteroskedasticity and Autocorrelation Consistent Covariance Matrix Estimation.”
 - Reading Committee: Bruce E. Hansen (Chair); Gautam Tripathi; Kenneth D. West.
 - Minor: Statistics.
- M.S. in Economics, University of Wisconsin-Madison, Madison, WI, USA, December 2000.
- M.S. in Industrial Administration, Carnegie Mellon University, Pittsburgh, PA, USA, May 1997.
- B.A. in Economics, University of Tokyo, Tokyo, Japan, March 1989.

Academic Positions

- Professor, Faculty of Economics, Ryukoku University, Kyoto, Japan, April 2018 - present.
- Professor, Faculty of Economics, Setsunan University, Neyagawa, Osaka, Japan, September 2010 - March 2018.
- Assistant Professor, Department of Economics, Northern Illinois University, DeKalb, IL, USA, August 2007 - May 2010.
- Assistant Professor, Department of Economics, Concordia University, Montréal, QC, Canada, July 2004 - May 2007.

Visiting and Adjunct Positions

- Visiting Fellow, Centre Interuniversitaire de Recherche en Économie Quantitative (CIREQ), September 2008.
- Short-Term Visitor, Center for International Research on the Japanese Economy (CIRJE), University of Tokyo, June 2006 and May 2008.
- Adjunct Professor, Department of Economics, Concordia University, June 2007 - April 2008.
- Research Fellow, Centre Interuniversitaire de Recherche en Économie Quantitative (CIREQ), April 2006 - April 2008.

Research Interests

- Fields of Specialization:
 - Theoretical and Applied Econometrics.
 - Statistics.
- Research Interests:
 - Nonparametric Econometrics (Keywords: Asymmetric kernel smoothing; Bias correction for nonparametric estimation; Specification testing).
 - Time Series Econometrics (Keywords: Generalized method of moments; Long-run variance estimation; Indirect inference; Cointegration).
 - Econometrics of Data Combination (Keywords: Estimation and inference of two-sample regression models; Missing data; Imputation; Generated regressors; Dimension reduction).
 - Empirical Analysis in Economics and Finance (Keywords: Economics of education; Energy economics; Industrial economics; Corporate finance; Insurance; Investment; Tourism).

Books

- [1] *Asymmetric Kernel Smoothing: Theory and Applications in Economics and Finance*, JSS Research Series in Statistics, 2018, Singapore: Springer, ISBN: 978-981-10-5465-5.

Refereed Journal Articles

- [1] “DS-HECK: Double-Lasso Estimation of Heckman Selection Model,” with Di Liu, Irina Murtazashvili and Artem Prokhorov, *Empirical Economics*, forthcoming.
- [2] “Robust Covariance Matrix Estimation in Time Series: A Review,” *Econometrics and Statistics*, forthcoming.
- [3] “Yet Another Look at the Omitted Variable Bias,” with Irina Murtazashvili and Artem Prokhorov, *Econometric Reviews*, Volume 42, Issue 1, March 2023, pp.1-27.
- [4] “Uniform Convergence Rates for Nonparametric Estimators Smoothed by the Beta Kernel,” with Irina Murtazashvili and Artem Prokhorov, *Scandinavian Journal of Statistics*, Volume 49, Issue 3, September 2022, pp.1353-1382.
- [5] “Bias Correction for Local Linear Regression Estimation Using Asymmetric Kernels via the Skewing Method,” with Benedikt Funke, *Econometrics and Statistics*, Volume 20 (“Advances of Econometrics and Statistics (EcoSta),” 2nd Issue), October 2021, pp.109-130.
- [6] “msreg: A Stata Command for Consistent Estimation of Linear Regression Models Using Matched Data,” with Di Liu and Artem Prokhorov, *Stata Journal*, Volume 21, Issue 1, March 2021, pp.123-140.
- [7] “Another Bias Correction for Asymmetric Kernel Density Estimation with a Parametric Start,” with Mari Sakudo, *Statistics & Probability Letters*, Volume 145, February 2019, pp.158-165.
- [8] “Nonparametric Estimation and Testing on Discontinuity of Positive Supported Densities: A Kernel Truncation Approach,” with Benedikt Funke, *Econometrics and Statistics*, Volume 9, January 2019, pp.156-170.
- [9] “Functional-Coefficient Cointegration Models in the Presence of Deterministic Trends,” with Mari Sakudo, *Econometric Reviews*, Volume 37, Issue 5, May 2018, pp.507-533.
- [10] “Consistent Estimation of Linear Regression Models Using Matched Data,” with Artem Prokhorov, *Journal of Econometrics*, Volume 203, Issue 2, April 2018, pp.344-358.
- [11] “Testing Symmetry of Unknown Densities via Smoothing with the Generalized Gamma Kernels,” with Mari Sakudo, *Econometrics*, Volume 4, Issue 2, June 2016, Article No.28.
- [12] “Reexamination of the Robustness of the Fama-French Three-Factor Model,” with Jiro Hodoshima, *Far East Journal of Theoretical Statistics*, Volume 52, Issue 3, May 2016, pp.215-234.
- [13] “Corrigendum to “Nonparametric Multiplicative Bias Correction for Kernel-Type Density Estimation on the Unit Interval” [Comput. Statist. Data Anal. 54 (2010) 473-495],” *Computational Statistics & Data Analysis*, Volume 95, March 2016, pp.240-242.
- [14] “Family of the Generalised Gamma Kernels: A Generator of Asymmetric Kernels for Nonnegative Data,” with Mari Sakudo, *Journal of Nonparametric Statistics*, Volume 27, Issue 1, January 2015, pp.41-63.
- [15] “Nonnegative Bias Reduction Methods for Density Estimation Using Asymmetric Kernels,” with Mari Sakudo, *Computational Statistics & Data Analysis*, Volume 75, July 2014, pp.112-123.
- [16] “Nonparametric Estimation of Scalar Diffusion Models of Interest Rates Using Asymmetric Kernels,” with Nikolay Gospodinov, *Journal of Empirical Finance*, Volume 19, Issue 4, September 2012, pp.595-609.
- [17] “Venture Capital and Innovation: Which Is First?” with Masako Ueda, *Pacific Economic Review*, Volume 16, Issue 4, October 2011, pp.421-465.
- [18] “How Useful Is Yet Another Data-Driven Bandwidth in Long-Run Variance Estimation?: A Simulation Study on Cointegrating Regressions,” *Economics Letters*, Volume 111, Issue 2, May 2011, pp.170-172.
- [19] “A Two-Stage Plug-In Bandwidth Selection and Its Implementation for Covariance Estimation,” *Econometric Theory*, Volume 26, Issue 3, June 2010, pp.710-743.
- [20] “Nonparametric Multiplicative Bias Correction for Kernel-Type Density Estimation on the Unit Interval,” *Computational Statistics & Data Analysis*, Volume 54, Issue 2, February 2010, pp.473-495.
- [21] “A Modified Nonparametric Prewhitened Covariance Estimator,” *Journal of Time Series Analysis*, Volume 27, Issue 3, May 2006, pp.441-476.

Non-Refereed Journal Articles

- [1] “Independence of the Sample Mean and Variance for Normal Distributions: A Proof by Induction,” *Setsunan Economic Review*, Volume 5, Issues 1-2, March 2015, pp.1-5.
- [2] “Stabilizing a GMM Bootstrap for Time Series: A Simulation Study,” *Setsunan Economic Review*, Volume 1, Issues 1-2, March 2011, pp.19-37.
- [3] “The Tenuous Relationship of Venture Capital and Innovation,” with Masako Ueda, *VoxEU.org*, 30 January 2009.

Miscellanea (Editorials, Reports, Reviews, etc.)

- [1] “Review on Capitaio-Miniconi, Jérémie, and Gassiat, Elisabeth: “Deconvolution of Spherical Data Corrupted with Unknown Noise,” *Electronic Journal of Statistics*, Volume 17, Issue 1, February 2023, pp. 607-649,” *Mathematical Reviews*, forthcoming, MR 4545120.
- [2] “Review on Jeon, Jeong Min, and Van Keilegom, Ingrid: “Density Estimation for Mixed Euclidean and Non-Euclidean Data in the Presence of Measurement Error,” *Journal of Multivariate Analysis*, Volume 193, January 2023, Article No. 105125,” *Mathematical Reviews*, forthcoming, MR4508191.
- [3] “Review on Ghosh, Santu, and Polansky, Alan M.: “Large-Scale Simultaneous Testing Using Kernel Density Estimation,” *Sankhyā A: The Indian Journal of Statistics*, Volume 84, Issue 2, August 2022, pp. 808-843,” *Mathematical Reviews*, 04 April 2023, MR4488251.
- [4] “Review on Geng, Pei: “Estimation of Functional-Coefficient Autoregressive Models with Measurement Error,” *Journal of Multivariate Analysis*, Volume 192, November 2022, Article No. 105077,” *Mathematical Reviews*, 18 January 2023, MR4455957.
- [5] “Review on Wechsung, Maximilian, and Neumann, Michael H.: “Consistency of a Nonparametric Least Squares Estimator in Integer-Valued GARCH Models,” *Journal of Nonparametric Statistics*, Volume 34, Issue 2, May 2022, pp. 491-519,” *Mathematical Reviews*, 11 October 2022, MR4423730.
- [6] “Conference Report: 5th International Conference on Econometrics and Statistics (EcoSta 2022)” [in Japanese], *Ryukoku Journal of Economic Studies*, Volume 62, Issue 1, September 2022, pp.39-41.
- [7] “Review on Kurisu, Daisuke, and Otsu, Taisuke: “On Linearization of Nonparametric Deconvolution Estimators for Repeated Measurements Model,” *Journal of Multivariate Analysis*, Volume 189, May 2022, Article No.104921,” *Mathematical Reviews*, 31 August 2022, MR4349899.
- [8] “Review on Li, Linyuan, and Zhang, Biao: “Nonlinear Wavelet-Based Estimation to Spectral Density for Stationary Non-Gaussian Linear Processes,” *Applied and Computational Harmonic Analysis*, Volume 60, September 2022, pp. 176-224,” *Mathematical Reviews*, 25 August 2022, MR4398348.
- [9] “Review on Caron, Emmanuel, Dedecker, Jérôme, and Michel, Bertrand: “Gaussian Linear Model Selection in a Dependent Context,” *Electronic Journal of Statistics*, Volume 15, Issue 2, October 2021, pp. 4823-4867,” *Mathematical Reviews*, 25 May 2022, MR4320950.
- [10] “Review on Zhang, Jun, Lin, Bingqing, and Zhou, Yan: “Kernel Density Estimation for Partial Linear Multivariate Responses Models,” *Journal of Multivariate Analysis*, Volume 185, September 2021, Article No.104768,” *Mathematical Reviews*, 26 April 2022, MR4265707.
- [11] “Review on Wang, Qiying, Phillips, Peter C. B., and Kasparis, Ioannis: “Latent Variable Nonparametric Cointegrating Regression,” *Econometric Theory*, Volume 37, Issue 1, February 2021, pp.138-168,” *Mathematical Reviews*, 02 December 2021, MR4215856.
- [12] “Review on Dette, Holger, Eckle, Theresa, and Vetter, Mathias: “Multiscale Change Point Detection for Dependent Data,” *Scandinavian Journal of Statistics*, Volume 47, Issue 4, December 2020, pp.1243-1274,” *Mathematical Reviews*, 20 September 2021, MR4178193.
- [13] “Review on Jiménez-Gamero, M. Dolores, Lee, Sangyeol, and Meintanis, Simos G.: “Goodness-of-Fit Tests for Parametric Specifications of Conditionally Heteroscedastic Models,” *TEST*, Volume 29, Issue 3, September 2020, pp.682-703,” *Mathematical Reviews*, 12 April 2021, MR4140779.
- [14] “Review on Khismatullina, Marina, and Vogt, Michael: “Multiscale Inference and Long-Run Variance Estimation in Non-Parametric Regression with Time Series Errors,” *Journal of the Royal Statistical Society, Series B*, Volume 82, Issue 1, February 2020, pp.5-37,” *Mathematical Reviews*, 23 February 2021, MR4060975.
- [15] “Review on Amini-Seresht, Ebrahim, and Milošević, Bojana: “New Non-Parametric Tests for Independence,” *Journal of Statistical Computation and Simulation*, Volume 90, Issue 7, May 2020, pp.1301-1314,” *Mathematical Reviews*, 10 November 2020, MR4085751.

- [16] “Review on Chesneau, Christophe, El Kolei, Salima, Kou, Junke, and Navarro, Fabien: “Nonparametric Estimation in a Regression Model with Additive and Multiplicative Noise,” *Journal of Computational and Applied Mathematics*, Volume 380, December 2020, Article No.112971,” *Mathematical Reviews*, 27 October 2020, MR4101465.
- [17] “Review on Zhang, Rui, Wu, Yi, Xu, Weifeng, and Wang, Xuejun: “On Complete Consistency for the Weighted Estimator of Nonparametric Regression Models,” *Revista de la Real Academia de Ciencias Exactas, Físicas y Naturales. Serie A. Matemáticas (RACSAM)*, Volume 113, Issue 3, July 2019, pp.2319-2333,” *Mathematical Reviews*, 20 December 2019, MR3956252.
- [18] “Review on Kroll, Martin: “Non-parametric Poisson Regression from Independent and Weakly Dependent Observations by Model Selection,” *Journal of Statistical Planning and Inference*, Volume 199, March 2019, pp.249-270,” *Mathematical Reviews*, 26 April 2019, MR3857826.
- [19] “Review on Nagler, Thomas: “Asymptotic Analysis of the Jittering Kernel Density Estimator,” *Mathematical Methods of Statistics*, Volume 27, Issue 1, January 2018, pp.32-46,” *Mathematical Reviews*, 15 November 2018, MR3800980.

Working Papers

- “Nonparametric Threshold Detection for Cost Distributions,” with Benedikt Funke, March 2023 (submitted).
- “Density Derivative Estimation Using Asymmetric Kernels,” with Benedikt Funke, June 2022 (submitted).

Work in Progress

- “Transformation-Based Threshold Detection for Cost Distributions,” with Benedikt Funke.
- “Simultaneous Detection of Jump and Kink Points in Cost Distributions,” with Benedikt Funke.
- “Dimension Reduction for Two-Sample Regression Estimation.”
- “Improvement in Optimal Bandwidth Selection for Two-Step GMM Estimation.”
- “Bandwidth Selection for FM-OLS Estimation of Cointegrating Regressions.”

Research Grants

- External Funding:
 - Grant-in-Aid for Scientific Research (C), Japan Society for the Promotion of Science, “New Development of Nonparametric and Semiparametric Estimation Methods in Economics, Finance and Insurance” (grant number 23K01340), April 2023 - March 2027, JPY3,600,000 in total [ongoing].
 - Grant-in-Aid for Scientific Research (C), Japan Society for the Promotion of Science, “Estimation and Inference of Regression Models in Which Two Data Sets Are Combined” (grant number 19K01595), April 2019 - March 2023, JPY3,400,000 in total [complete].
 - Grant-in-Aid for Scientific Research (C), Japan Society for the Promotion of Science, “Improvement and Development of Nonparametric and Semiparametric Methods in Applied Econometrics” (grant number 15K03405), April 2015 - March 2019, JPY3,500,000 in total [complete].
 - Grant-in-Aid for Scientific Research (C), Japan Society for the Promotion of Science, “Smoothing Techniques and Their Implementations in Time Series Econometrics” (grant number 23530259), May 2011 - March 2015, JPY3,800,000 in total [complete].
 - Standard Research Grants Program, Social Sciences and Humanities Research Council of Canada (SSHRC), “Improving Finite-Sample Performances of GMM” (grant number 410-2007-2071), March 2007 - March 2010, C\$45,000.00 in total [returned due to move to USA].
 - Programme d’Établissement de Nouveaux Professeurs-Chercheurs, Fonds Québécois de la Recherche sur la Société et la Culture (FQRSC), « Deux améliorations dans les propriétés des échantillons finis estimés par la méthode des moments generalizes » (numéro de dossier 114142), April 2006 - March 2009, C\$38,192.00 in total [returned due to move to USA].
- Internal Funding:
 - College of Liberal Arts & Sciences Summer Research & Artistry Grant, Northern Illinois University, May - June 2008, US\$3,000.00 [complete].

- General Research Fund, Concordia University, February - December 2005, C\$3,525.60 in total [complete].
- Faculty Research Development Program, Concordia University, June 2004 - May 2007, C\$15,000.00 in total [complete].

Professional Service

- Associate Editor:
 - *Econometrics and Statistics* (Part A: Econometrics), Elsevier, June 2019 - present.
- Guest Editor:
 - Special Issue “Advances of Econometrics and Statistics,” *Econometrics and Statistics*, Elsevier, July 2022 - present.
- Reviewer by Letter of Appointment:
 - *Mathematical Reviews*, American Mathematical Society, July 2018 - present.
 - Grant-in-Aid for Scientific Research (Field: Economic Statistics), Japan Society for the Promotion of Science, December 2015 - November 2017.
- Referee and Review Activities:
 - Academic Journals:
 - *African Economic Research Consortium (AERC) Research Papers* (1).
 - *African Journal of Agricultural Research* (1).
 - *Annals of Operations Research* (3).
 - *Biometrika* (1).
 - *Canadian Journal of Statistics* (1).
 - *Communications in Statistics - Simulation and Computation* (2).
 - *Communications in Statistics - Theory and Methods* (1).
 - *Computational Statistics & Data Analysis* (4).
 - *Econometric Reviews* (3).
 - *Econometric Theory* (5).
 - *Econometrics* (2).
 - *Econometrics and Statistics* (37).
 - *Economic Modelling* (9).
 - *Electronic Journal of Statistics* (3).
 - *Emerging Markets Finance and Trade* (1).
 - *Emerging Markets Review* (1).
 - *Far East Journal of Theoretical Statistics* (1).
 - *IEEE Transactions on Systems, Man and Cybernetics - Part B* (1).
 - *Japanese Economic Review* (1).
 - *Japanese Journal of Statistics and Data Science* (1).
 - *Journal of Applied Mathematics* (1).
 - *Journal of Business & Economic Statistics* (2).
 - *Journal of International Development* (1).
 - *Journal of Money, Credit and Banking* (19).
 - *Journal of Multivariate Analysis* (2).
 - *Journal of Nonparametric Statistics* (2).
 - *Journal of Statistical Computation and Simulation* (2).
 - *Journal of Statistical Theory and Practice* (1).
 - *Journal of Testing and Evaluation* (1).
 - *Journal of the Franklin Institute* (1).
 - *Journal of the Korean Statistical Society* (6).
 - *Journal of Time Series Econometrics* (1).
 - *Pacific Economic Review* (2).
 - *Review of Economics and Statistics* (1).
 - *Science China Mathematics* (1).
 - *Stat* (2).
 - *Statistical Methods & Applications* (1).

- *Statistics* (1).
- *Statistics & Probability Letters* (2).
- Book Chapters:
 - *The New Palgrave Dictionary of Economics, 2nd Edition/Macroeconometrics and Time Series Analysis* (Chapter: “Heteroskedasticity and Autocorrelation Corrections” by Kenneth D. West).
- Research Grants:
 - Grant-in-Aid for Scientific Research, Japan Society for the Promotion of Science (120).
 - Standard Research Grants Program, Social Sciences and Humanities Research Council of Canada (SSHRC) (1).
- Doctoral Dissertations:
 - “Robust Testing for Trending Data in Economics and Finance: Theoretical and Empirical Perspectives” by Anton A. Skrobotov (St. Petersburg State University, Russia).
 - “Topics in Dependence Modelling” by Fujie Xia (University of Sydney, Australia).

Conference Presentations

- 2023: [1] 6th International Conference on Econometrics and Statistics (EcoSta 2023) (Keynote Talk), Waseda University (Tokyo, Japan) [August].
- [2] 17th International Symposium on Econometric Theory and Applications (SETA 2023), Singapore Management University (Singapore) [July].
- [3] 23rd Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Chuo University (Tokyo, Japan) [March].
- [4] 30th Kansai Econometric Society Annual Meeting, Osaka University (Toyonaka, Osaka, Japan) [January].
- 2021: [5] 1st International Conference on Econometrics and Business Analytics (iCEBA 2021), Virtual [July].
- [6] 41st International Symposium on Forecasting (ISF 2021), Virtual [June].
- 2020: [7] 14th International Conference on Computational and Financial Econometrics (CFE 2020), Virtual [December].
- 2019: [8] 13th International Conference on Computational and Financial Econometrics (CFE 2019), Senate House and Birkbeck College, University of London (London, UK) [December].
- [9] Summer Camp on Data Science 2019, Fukushima University (Fukushima, Fukushima, Japan) [August].
- [10] 3rd International Conference on Econometrics and Statistics (EcoSta 2019), National Chung Hsing University (Taichung, Taiwan) [June].
- [11] 15th International Symposium on Econometric Theory and Applications (SETA 2019), Osaka University (Toyonaka, Osaka, Japan) [June].
- [12] 5th Joint Statistical Meeting of the Deutsche Arbeitsgemeinschaft Statistik (DAGStat 2019), Ludwig-Maximilians-Universität München (Munich, Germany) [March].
- 2018: [13] 11th International Conference of the ERCIM Working Group on Computational and Methodological Statistics (CMStatistics 2018), Università di Pisa (Pisa, Italy) [December].
- 2017: [14] 11th International Conference on Computational and Financial Econometrics (CFE 2017), Senate House and Birkbeck College, University of London (London, UK) [December].
- [15] 4th Conference of the International Association for Applied Econometrics, Hotel Emisia Sapporo (Sapporo, Japan) [June].
- [16] 1st International Conference on Econometrics and Statistics (EcoSta 2017), Hong Kong University of Science and Technology (Hong Kong) [June].
- [17] 18th Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Keio University (Tokyo, Japan) [March].
- [18] Symposium on Current Issues in Statistical Science, Kanazawa University (Kanazawa, Ishikawa, Japan) [January].

- 2016: [19] 10th International Conference on Computational and Financial Econometrics (CFE 2016), Escuela Técnica Superior de Ingeniería, Universidad de Sevilla (Seville, Spain) [December].
- [20] Asian Meeting of the Econometric Society 2016, Doshisha University (Kyoto, Japan) [August].
- [21] 4th Institute of Mathematical Statistics Asia Pacific Rim Meeting, Chinese University of Hong Kong (Hong Kong) [June].
- [22] CORE@50 Conference, Université Catholique de Louvain (Louvain-la-Neuve, Belgium) [May].
- 2015: [23] 16th Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Keio University (Yokohama, Japan) [March].
- 2014: [24] 68th European Meeting of the Econometric Society, Toulouse School of Economics (Toulouse, France) [August].
- [25] Econometric Society Australasian Meeting 2014, Hotel Grand Chancellor Hobart (Hobart, TAS, Australia) [July].
- [26] Asian Meeting of the Econometric Society 2014, Academia Sinica (Taipei, Taiwan) [June].
- [27] 15th Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Keio University (Tokyo, Japan) [March].
- [28] 24th New Zealand Econometric Study Group Meeting, University of Waikato (Hamilton, New Zealand) [February].
- [29] 21st Kansai Econometric Society Annual Meeting, Kyoto University (Kyoto, Japan) [January].
- 2013: [30] International Symposium on New Development in Statistical Science, Kanazawa University (Kanazawa, Ishikawa, Japan) [November].
- [31] 23rd New Zealand Econometric Study Group Meeting, University of Auckland (Auckland, New Zealand) [February].
- 2012: [32] Asian Meeting of the Econometric Society 2012, University of Delhi (Delhi, India) [December].
- [33] Summer Workshop on Economic Theory 2012, Otaru University of Commerce (Otaru, Hokkaido, Japan) [August].
- 2011: [34] International Symposium on Recent Development in Statistics, Empirical Finance and Econometrics, Kyoto University (Kyoto, Japan) [November].
- [35] 21st New Zealand Econometric Study Group Meeting, University of Otago (Dunedin, New Zealand) [February].
- 2008: [36] Southern Economic Association 78th Annual Meetings, Grand Hyatt Washington (Washington, DC, USA) [November].
- [37] 25th Canadian Econometrics Study Group Conference, Hôtel de l'Institut (Montréal, QC, Canada) [September].
- 2007: [38] Midwest Econometric Group 17th Annual Meeting, Saint Louis University (St. Louis, MO, USA) [October].
- 2006: [39] Midwest Econometric Group 16th Annual Meeting, University of Cincinnati (Cincinnati, OH, USA) [October].
- 2005: [40] 1st CIREQ Time Series Conference, Hôtel de l'Institut (Montréal, QC, Canada) [December].
- [41] 22nd Canadian Econometrics Study Group Conference, Simon Fraser University (Vancouver, BC, Canada) [October].
- [42] Midwest Econometric Group 15th Annual Meeting, Southern Illinois University (Carbondale, IL, USA) [October].
- [43] Canadian Economics Association 39th Annual Meetings, McMaster University (Hamilton, ON, Canada) [May].

Seminar Presentations

- 2019: [1] Durham University, Business School (Durham, UK) [December].
- 2018: [2] Ryukoku University, Faculty of Economics (Kyoto, Japan) [July].
- 2016: [3] University of Tokyo, Graduate School of Economics (Tokyo, Japan) [October].
- 2015: [4] Development Bank of Japan, Research Institute of Capital Formation (Tokyo, Japan) [May].
- 2014: [5] University of Sydney, Discipline of Business Analytics, Business School (Sydney, NSW, Australia) [February].
- 2013: [6] University of Sydney, Discipline of Business Analytics, Business School (Sydney, NSW, Australia) [March].
- 2012: [7] Kyoto University, Institute of Economic Research (Kyoto, Japan) [December].
- [8] University of Tokyo, Graduate School of Economics (Tokyo, Japan) [November].
- [9] Osaka University, Graduate School of Economics (Toyonaka, Osaka, Japan) [July].
- [10] Development Bank of Japan, Research Institute of Capital Formation (Tokyo, Japan) [February].
- 2011: [11] Queen's University, Department of Economics (Kingston, ON, Canada) [August].
- 2010: [12] Queen's University, Department of Economics (Kingston, ON, Canada) [May].
- 2009: [13] Purdue University, Department of Economics (West Lafayette, IN, USA) [March].
- [14] Loyola University, Department of Economics (Chicago, IL, USA) [February].
- [15] DePaul University, Department of Economics (Chicago, IL, USA) [February].
- 2008: [16] Osaka University, Center for the Study of Finance and Insurance (Toyonaka, Osaka, Japan) [June].
- [17] Kyoto University, Institute of Economic Research (Kyoto, Japan) [June].
- [18] Kobe University, Graduate School of Economics (Kobe, Japan) [June].
- [19] Nagoya University, Graduate School of Economics (Nagoya, Japan) [May].
- [20] Nagoya City University, Graduate School of Economics (Nagoya, Japan) [May].
- [21] University of Tokyo, Graduate School of Economics (Tokyo, Japan) [May].
- [22] Northern Illinois University, Department of Economics (DeKalb, IL, USA) [March].
- 2007: [23] Northern Illinois University, Department of Economics (DeKalb, IL, USA) [January].
- 2006: [24] Carleton University, Department of Economics (Ottawa, ON, Canada) [December].
- [25] University of Tokyo, Graduate School of Economics (Tokyo, Japan) [June].
- [26] Hitotsubashi University, Graduate School of Economics (Kunitachi, Tokyo, Japan) [June].
- [27] Queen's University, Department of Economics (Kingston, ON, Canada) [April].
- 2004: [28] Montréal Econometrics Workshop (Concordia University, Montréal, QC, Canada) [November].
- [29] Concordia University, Department of Economics (Montréal, QC, Canada) [January].
- [30] Oregon State University, Department of Economics (Corvallis, OR, USA) [January].
- 2003: [31] University of Wisconsin-Madison, Department of Economics (Madison, WI, USA) [November].
- 2002: [32] University of Wisconsin-Madison, Department of Economics (Madison, WI, USA) [November].

Other Conference Participations

- Co-Chair and Local Organizer:
 - 5th International Conference on Econometrics and Statistics (EcoSta 2022), Ryukoku University (Kyoto, Japan), June 2022.
- Program Committee Member:
 - 2nd CIREQ Time Series Conference, Hôtel de l'Institut (Montréal, QC, Canada), December 2006.
- Session Organizer:
 - Special Invited Session 1: "Recent Developments in Econometric Time Series," 5th International Conference on Econometrics and Statistics (EcoSta 2022), Ryukoku University (Kyoto, Japan), June 2022.

- “Recent Advances in Time Series Analysis,” 12th International Conference of the ERCIM Working Group on Computational and Methodological Statistics (CMStatistics 2019), Senate House and Birkbeck College, University of London (London, UK), December 2019.
- Session Chair:
 - Ryukoku University Keynote Lecture: “An Empirical Evaluation of Some Long-Horizon Macroeconomic Forecasts” by Kenneth D. West, 5th International Conference on Econometrics and Statistics (EcoSta 2022), Ryukoku University (Kyoto, Japan), June 2022.
 - Special Invited Session 1: “Recent Developments in Econometric Time Series,” 5th International Conference on Econometrics and Statistics (EcoSta 2022), Ryukoku University (Kyoto, Japan), June 2022.
 - “Recent Advances in Time Series Analysis,” 12th International Conference of the ERCIM Working Group on Computational and Methodological Statistics (CMStatistics 2019), Senate House and Birkbeck College, University of London (London, UK), December 2019.
 - “Econometric Method,” 15th International Symposium on Econometric Theory and Applications (SETA 2019), Osaka University (Toyonaka, Osaka, Japan), June 2019.
 - “Time Series Models 1,” Asian Meeting of the Econometric Society 2012, University of Delhi (Delhi, India), December 2012.
 - “Econometrics of Market Microstructure,” Quantitative Finance 2011, University of Tokyo (Tokyo, Japan), September 2011.
 - “Nonparametric Methods in Time Series Analysis I,” Midwest Econometric Group 17th Annual Meeting, Saint Louis University (St. Louis, MO, USA), October 2007.
 - “Asset Pricing,” Canadian Economics Association 39th Annual Meetings, McMaster University (Hamilton, ON, Canada), May 2005.
 - “Portfolio Choice,” 4th CIREQ-CIRANO Conference on Financial Econometrics, Hôtel de l’Institut (Montréal, QC, Canada), May 2005.
- Discussant (Speakers are underlined):
 - Doko Tchatoka, Firmin: “Instrument Endogeneity and Inference in Possibly Unidentified Structural Equations,” 24th New Zealand Econometric Study Group Meeting, University of Waikato (Hamilton, New Zealand), February 2014.
 - Giles, David E., Hui Feng, and Ryan T. Godwin: “Bias-Corrected Maximum Likelihood Estimation of the Parameters of the Generalized Pareto Distribution,” 23rd New Zealand Econometric Study Group Meeting, University of Auckland (Auckland, New Zealand), February 2013.
 - Cho, Jin Seo, Isao Ishida, and Halbert White: “Revisiting Tests for Neglected Nonlinearity Using Artificial Neural Networks,” 21st New Zealand Econometric Study Group Meeting, University of Otago (Dunedin, New Zealand), February 2011.
 - Cai, Zongwu, Qi Li, and Joon Y. Park: “Functional-Coefficient Models for Nonstationary Time Series Data,” Southern Economic Association 78th Annual Meetings, Grand Hyatt Washington (Washington, DC, USA), November 2008.
 - Hu, Ling, and Robert de Jong: “Nonstationary Censored Regression,” 23rd Canadian Econometrics Study Group Conference, Marriott Niagara Falls Hotel (Niagara Falls, ON, Canada), October 2006.
 - Ren, Yu, and Katsumi Shimotsu: “Specification Test Based on the Hansen-Jagannathan Distance with Good Small Sample Properties,” Canadian Economics Association 40th Annual Meetings, Concordia University (Montréal, QC, Canada), May 2006.
 - Rombouts, Jeroen V. K., and Marno Verbeek: “Evaluating Portfolio Value-at-Risk Using Semi-Parametric GARCH Models,” Canadian Economics Association 39th Annual Meetings, McMaster University (Hamilton, ON, Canada), May 2005.

Awards

- Full Scholarship for Graduate Study in Business, Chubu Electric Power Co., Inc. (employer), June 1995 - May 1997.
- 8th Annual *Ouchi Hyoe* Award (best economic thesis), Faculty of Economics, University of Tokyo, March 1989.

Professional Memberships

- American Economic Association, May 1997 - present.
- American Statistical Association, January 2000 - present.
- Econometric Society, January 2000 - present.
- International Association for Applied Econometrics, October 2017 - present.
- Japan Statistical Society, April 2006 - present.

Teaching and Research Experiences

- Instructor:
 - Faculty of Economics, Ryukoku University, April 2018 - present:
 - Undergraduate: *Introduction to Statistics; Statistics; Economic Statistics; Data Science.*
 - Graduate: *The Art of Research Methods; Statistical Analysis for Social Sciences; Econometrics B.*
 - Faculty of Economics, Setsunan University, September 2010 - March 2018:
 - Undergraduate: *Mathematics for Economists; Microeconomics I; Macroeconomics I; Statistics; Econometrics; Industrial Organization; Modern Finance.*
 - Department of Economics, Northern Illinois University, August 2007 - May 2010:
 - Undergraduate: *Principles of Microeconomics; Intermediate Microeconomics.*
 - Graduate: *Econometrics I; Econometrics II; Seminar in Quantitative Economics.*
 - Department of Economics, Concordia University, August 2004 - May 2007:
 - Undergraduate: *Statistical Methods II; Econometrics I; Applied Econometrics.*
 - Graduate: *Financial Economics II; Econometric Theory II.*
- Teaching Assistant:
 - Department of Economics, University of Wisconsin-Madison, August 2000 - May 2001 and January - May 2004:
 - Undergraduate: *Principles of Microeconomics; Introductory Econometrics.*
 - Graduate: *Time Series Econometrics.*
 - Department of Finance, Investment and Banking, School of Business, University of Wisconsin-Madison, August 2002 - May 2004:
 - Undergraduate: *Entrepreneurial Finance.*
 - Graduate: *Entrepreneurial Finance; Theory of Finance I.*
- Project Assistant:
 - Department of Finance, Investment and Banking, School of Business, University of Wisconsin-Madison, for Masako Ueda, May - August 2003.
 - Institute for Research on Poverty, University of Wisconsin-Madison, for Robert H. Haveman, Karen C. Holden, and Barbara L. Wolfe, September 2001 - June 2002.

University Services

- Member, Editorial Board of *Ryukoku Journal of Economic Studies* (in-house journal), Association of Economic Studies, Ryukoku University, June 2022 - present.
- Deputy Dean, Graduate School of Economics, Ryukoku University, April 2020 - March 2022.
- Member, Advisory Board for Applicants to Grant-in-Aid for Scientific Research, Ryukoku University, July 2019 - present.
- Vice Chairman, Finance Council, Ryukoku University, April 2019 - present.
- Member, Committee of Entrance Exam Questions (Subject: Mathematics), Setsunan University, April 2011 - March 2018.
- Member, Editorial Board of *Setsunan Economic Review* (in-house journal), Faculty of Economics, Setsunan University, September 2010 - March 2012.
- Member, Committee of Initial Teacher Certificate, Northern Illinois University, August 2009 - May 2010.
- Member, Graduate Program Committee, Department of Economics, Concordia University, June 2005 - May 2007.

Additional Skills

- Languages: Japanese (native); English (fluent); Mandarin Chinese (intermediate).
- Computer: GAUSS; LaTeX; Maple; MS Office; Python; R; Stata.

Other Experiences

- Chubu Electric Power Co., Inc. (Headquarters, Nagoya, Japan), August 1991 - July 1999.
 - Senior Staff of Budget Section, Finance & Accounting Department, October 1997 - July 1999.
(Responsibilities: planning and controlling annual budget of plant and equipment investment and maintenance.)
 - Senior Staff of Finance Section, Finance & Accounting Department, May - October 1997.
(Responsibilities: making quarterly and monthly fund-raising plans.)
 - Company-sponsored graduate study at Carnegie Mellon University, June 1995 - May 1997.
 - Staff Member of Finance Section, Finance & Accounting Department, August 1991 - June 1995.
(Responsibilities: issuing domestic and Euro bonds and commercial papers by negotiating agreements and other documents with investment bankers, lawyers, and certified public accountants, and implementing financial risk-hedging concerned with the issues.)
- Chubu Electric Power Co., Inc. (Hamamatsu Customer Service Office, Hamamatsu, Japan), April 1989 - July 1991.
 - Staff Member of Customer Service I, April 1989 - July 1991.
(Responsibilities: writing and examining customer contracts on 200V or less electric power usage.)

Other Interests

- Kendo (Ranking: 5 dan).
- Photography.
- Cooking.

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