MASAYUKI HIRUKAWA

Address	Faculty of Economics	**Phone**	+81-(0)75-645-7901
	Ryukoku University	**Fax**	+81-(0)75-643-8510
	67 Tsukamoto-cho, Fukakusa	**E-mail**	hirukawa@econ.ryukoku.ac.jp
	Fushimi-ku, Kyoto 612-8577, Japan	**Web**	https://www.econ.ryukoku.ac.jp/~hirukawa/

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, May 2008 and June 2006.
- Adjunct Professor, Department of Economics, Concordia University, June 2007 - April 2008.
- Research Fellow, 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; Estimation and Inference of Varying Coefficient Regression Models).
  - Time Series Econometrics (Keywords: Generalized Method of Moments; Long-Run Variance Estimation; Indirect Inference; Cointegration; Forecasting under Parameter Instability).
  - Econometrics of Data Combination (Keywords: Estimation from Different Data Sources; Missing Data and Imputation Methods; Generated Regressors; Dimension Reduction).
  - Empirical Analysis in Economics and Finance (Keywords: Economics of Education; Energy Economics; Industrial Economics; Corporate Finance; Investment; Insurance; 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 Book Chapters

[1] "DS-HECK: Double-Lasso Estimation of Heckman Selection Model," with Di Liu, Irina Murtazashvili and Artem Prokhorov, in Subal C. Kumbhakar, Robin C. Sickles, and Hung-Jen Wang (eds.), *Advances in Applied Econometrics: Celebrating Peter Schmidt's Legacy*, Advanced Studies in Theoretical and Applied Econometrics, Volume 55, 2025, Cham, Switzerland: Springer, ISBN: 978-3-031-48384-4, pp.711-739.

Refereed Journal Articles

[1] "On Uniform Consistency of Nonparametric Estimators Smoothed by the Gamma Kernel," with Benedikt Funke, *Annals of the Institute of Statistical Mathematics*, Volume 77, Issue 3, June 2025, pp.459-489.

[2] "Density Derivative Estimation Using Asymmetric Kernels," with Benedikt Funke, *Journal of Nonparametric Statistics*, Volume 36, Issue 4, October 2024, pp.994-1017.

[3] "Robust Covariance Matrix Estimation in Time Series: A Review," *Econometrics and Statistics*, Volume 27 ("Special Issues on the 20th Anniversary of the CMStatistics (Computational and Methodological Statistics)"), July 2023, pp.36-61.

[4] "DS-HECK: Double-Lasso Estimation of Heckman Selection Model," with Di Liu, Irina Murtazashvili and Artem Prokhorov, *Empirical Economics*, Volume 64, Issue 6 ("Special Issue in Honor of Professor Peter Schmidt"), June 2023, pp.3167-3195.

[5] "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.

[6] "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.

[7] "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.

[8] "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.

[9] "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.

[10] "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.

[11] "Functional-Coefficient Cointegration Models in the Presence of Deterministic Trends," with Mari Sakudo, *Econometric Reviews*, Volume 37, Issue 5, May 2018, pp.507-533.

[12] "Consistent Estimation of Linear Regression Models Using Matched Data," with Artem Prokhorov, *Journal of Econometrics*, Volume 203, Issue 2, April 2018, pp.344-358.

[13] "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.

[14] "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.

[15] "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.

[16] "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.

[17] "Nonnegative Bias Reduction Methods for Density Estimation Using Asymmetric Kernels," with Mari Sakudo, *Computational Statistics & Data Analysis*, Volume 75, July 2014, pp.112-123.

[18] “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.
[19] “Venture Capital and Innovation: Which Is First?” with Masako Ueda, *Pacific Economic Review*, Volume 16, Issue 4, October 2011, pp.421-465.
[20] “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.
[21] “A Two-Stage Plug-In Bandwidth Selection and Its Implementation for Covariance Estimation,” *Econometric Theory*, Volume 26, Issue 3, June 2010, pp.710-743.
[22] “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.
[23] “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 Kim, Ilmun, Neykov, Matey, Balakrishnan, Sivaraman, and Wasserman, Larry: “Conditional Independence Testing for Discrete Distributions: Beyond χ^2- and G-Tests,” *Electronic Journal of Statistics*, Volume 18, Issue 2, December 2024, pp.4767-4794,” *Mathematical Reviews*, forthcoming, MR4830540.
[2] “Review on Ameijeiras-Alonso, Jose, and Gijbels, Irène: “Smoothed Circulas: Nonparametric Estimation of Circular Cumulative Distribution Functions and Circulas,” *Bernoulli*, Volume 30, Issue 4, November 2024, pp.2747-2769,” *Mathematical Reviews*, forthcoming, MR4779847.
[3] “Review on Dai, Chi-Shian, and Shao, Jun: “Kernel Regression Utilizing External Information as Constraints,” *Statistica Sinica*, Volume 34, Issue 3, July 2024, pp.1675-1697,” *Mathematical Reviews*, 07 February 2025, MR4764692.
[4] “Review on Stærk-Østergaard, Jacob, Rahbek, Anders, and Ditlevsen, Susanne: “High-Dimensional Cointegration and Kuramoto Inspired Systems,” *SIAM Journal on Applied Dynamical Systems*, Volume 23, Issue 1, March 2024, pp.236-255,” *Mathematical Reviews*, 27 December 2024, MR4695719.
[5] “Review on Dai, Chi-Shian, and Shao, Jun: “Kernel Regression Utilizing Heterogeneous Datasets,” *Statistical Theory and Related Fields*, Volume 8, Issue 1, March 2024, pp.51-68,” *Mathematical Reviews*, 16 December 2024, MR4718776.
[6] “Review on Favaro, Stefano, and Naulet, Zacharie: “Near-Optimal Estimation of the Unseen under Regularly Varying Tail Populations,” *Bernoulli*, Volume 29, Issue 4, November 2023, pp.3423-3442,” *Mathematical Reviews*, 26 August 2024, MR4632144.
[7] “Review on Liu, Zejian, and Li, Meng: “On the Estimation of Derivatives Using Plug-in Kernel Ridge Regression Estimators,” *Journal of Machine Learning Research*, Volume 24, July 2023, Article No.266,” *Mathematical Reviews*, 20 August 2024, MR4664703.
[8] “Review on Butucea, Cristina, Rohde, Angelika, and Steinberger, Lukas: “Interactive versus Noninteractive Locally Differentially Private Estimation: Two Elbows for the Quadratic Functional,” *Annals of Statistics*, Volume 51, Issue 2, April 2023, pp.464-486,” *Mathematical Reviews*, 09 February 2024, MR4600989.
[9] “Review on Che, Menglu, Han, Peisong, and Lawless, Jerald F.: “Improving Estimation Efficiency for Two-Phase, Outcome-Dependent Sampling Studies,” *Electronic Journal of Statistics*, Volume 17, Issue 1, June 2023, pp.1043-1073,” *Mathematical Reviews*, 24 October 2023, MR4571186.

[10] "Review on Capitao-Miniconi, Jérémie, and Gassiat, Elisabeth: "Deconvolution of Spherical Data Corrupted with Unknown Noise," *Electronic Journal of Statistics*, Volume 17, Issue 1, June 2023, pp.607-649," *Mathematical Reviews*, 21 August 2023, MR4545120.
[11] "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*, 07 June 2023, MR4508191.
[12] "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.
[13] "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.
[14] "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.
[15] "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.
[16] "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.
[17] "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.
[18] "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, December 2021, pp.4823-4867," *Mathematical Reviews*, 25 May 2022, MR4320950.
[19] "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.
[20] "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.
[21] "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.
[22] "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.
[23] "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.
[24] "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.
[25] "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.
[26] "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.

[27] "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.

[28] "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

- "Consistent Estimation of Linear Regression Models from Different Data Sources with Many Variables in Common," with Di Liu and Artem Prokhorov, April 2025.
- "Nonparametric Estimation of Splicing Points in Cost Distributions via Data Transformation," with Benedikt Funke, April 2025.
- "Nonparametric Estimation of Splicing Points in Skewed Cost Distributions: A Kernel-Based Approach," with Benedikt Funke, April 2025 (revised and resubmitted to *Journal of Nonparametric Statistics*).
- "Trending Time-Varying Coefficient Regression Models: Estimation and Prediction by Local Linear Smoothers Using Asymmetric Kernels," December 2024.
- "Uniform Convergence Rates for Density Derivative Estimators Using Asymmetric Kernels," with Benedikt Funke, May 2024.

Work in Progress

- "Simultaneous Detection of Jump and Kink Points in Cost Distributions," with Benedikt Funke.
- "Improvement in Optimal Bandwidth Selection for Two-Step GMM Estimation."
- "Bandwidth Selection for FM-OLS Estimation of Cointegrating Regressions."
- "Sample Selection Models with Multiple Outcomes: An Application to Tourism Data."

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'Établishment 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* (2).
    - *Canadian Journal of Statistics* (1).
    - *Communications in Statistics: Case Studies, Data Analysis and Applications* (1).
    - *Communications in Statistics - Simulation and Computation* (2).
    - *Communications in Statistics - Theory and Methods* (2).
    - *Computational Statistics & Data Analysis* (4).
    - *Econometric Reviews* (3).
    - *Econometric Theory* (5).
    - *Econometrics* (3).
    - *Econometrics and Statistics* (56).
    - *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* (21).
    - *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 and Computing* (1).
- *Statistics & Probability Letters* (2).

- Book Chapters:
  - *The New Palgrave Dictionary of Economics, 2nd Edition/Macroeconometrics and Time Series Analysis* (Chapter: “Heteroskedascitity 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

- 2025:
  - [1] 8th International Conference on Econometrics and Statistics (EcoSta 2025), Waseda University (Tokyo, Japan) [August].
  - [2] HiTEc Meeting and Workshop on Complex Data in Econometrics and Statistics (HiTEc & CoDES 2025) 《Keynote Talk》, Cyprus University of Technology (Limassol, Cyprus) [July].
  - [3] 9th Italian Conference on Survey Methodology and International Association of Survey Statisticians Satellite Conference (ITACOSM2025-IASS), Università di Bologna (Bologna, Italy) [July].
- 2024:
  - [4] 18th International Joint Conference on Computational and Financial Econometrics and Computational and Methodological Statistics (CFE-CMStatistics 2024), King’s College London (London, UK) [December].
  - [5] 44th International Symposium on Forecasting (ISF 2024), Palais des Congrès de Dijon (Dijon, France) [July].
  - [6] 24th Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Chuo University (Tokyo, Japan) [March].
  - [7] 31st Kansai Econometric Society Annual Meeting, Hiroshima University (Hiroshima, Japan) [January].
- 2023:
  - [8] 16th International Conference of the ERCIM Working Group on Computational and Methodological Statistics (CMStatistics 2023), Hochschule für Technik und Wirtschaft Berlin (HTW Berlin) - University of Applied Sciences (Berlin, Germany) [December].
  - [9] 6th International Conference on Econometrics and Statistics (EcoSta 2023) 《Keynote Talk》, Waseda University (Tokyo, Japan) [August].
  - [10] 17th International Symposium on Econometric Theory and Applications (SETA 2023), Singapore Management University (Singapore) [July].
  - [11] 23rd Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Chuo University (Tokyo, Japan) [March].
  - [12] 30th Kansai Econometric Society Annual Meeting, University of Osaka (Toyonaka, Osaka, Japan) [January].
- 2021:
  - [13] 1st International Conference on Econometrics and Business Analytics (iCEBA 2021), Virtual [July].
  - [14] 41st International Symposium on Forecasting (ISF 2021), Virtual [June].
- 2020:
  - [15] 14th International Conference on Computational and Financial Econometrics (CFE 2020), Virtual [December].

- 2019: [16] 13th International Conference on Computational and Financial Econometrics (CFE 2019), Senate House and Birkbeck College, University of London (London, UK) [December].
  - [17] Summer Camp on Data Science 2019, Fukushima University (Fukushima, Fukushima, Japan) [August].
  - [18] 3rd International Conference on Econometrics and Statistics (EcoSta 2019), National Chung Hsing University (Taichung, Taiwan) [June].
  - [19] 15th International Symposium on Econometric Theory and Applications (SETA 2019), University of Osaka (Toyonaka, Osaka, Japan) [June].
  - [20] 5th Joint Statistical Meeting of the Deutsche Arbeitsgemeinschaft Statistik (DAGStat 2019), Ludwig-Maximilians-Universität München (Munich, Germany) [March].
- 2018: [21] 11th International Conference of the ERCIM Working Group on Computational and Methodological Statistics (CMStatistics 2018), Università di Pisa (Pisa, Italy) [December].
- 2017: [22] 11th International Conference on Computational and Financial Econometrics (CFE 2017), Senate House and Birkbeck College, University of London (London, UK) [December].
  - [23] 4th Conference of the International Association for Applied Econometrics, Hotel Emisia Sapporo (Sapporo, Japan) [June].
  - [24] 1st International Conference on Econometrics and Statistics (EcoSta 2017), Hong Kong University of Science and Technology (Hong Kong) [June].
  - [25] 18th Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Keio University (Tokyo, Japan) [March].
  - [26] Symposium on Current Issues in Statistical Science, Kanazawa University (Kanazawa, Ishikawa, Japan) [January].
- 2016: [27] 10th International Conference on Computational and Financial Econometrics (CFE 2016), Escuela Técnica Superior de Ingeniería, Universidad de Sevilla (Seville, Spain) [December].
  - [28] Asian Meeting of the Econometric Society 2016, Doshisha University (Kyoto, Japan) [August].
  - [29] 4th Institute of Mathematical Statistics Asia Pacific Rim Meeting, Chinese University of Hong Kong (Hong Kong) [June].
  - [30] CORE@50 Conference, Université Catholique de Louvain (Louvain-la-Neuve, Belgium) [May].
- 2015: [31] 16th Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Keio University (Yokohama, Japan) [March].
- 2014: [32] 68th European Meeting of the Econometric Society, Toulouse School of Economics (Toulouse, France) [August].
  - [33] Econometric Society Australasian Meeting 2014, Hotel Grand Chancellor Hobart (Hobart, TAS, Australia) [July].
  - [34] Asian Meeting of the Econometric Society 2014, Academia Sinica (Taipei, Taiwan) [June].
  - [35] 15th Annual Meeting on Nonparametric Data Analysis and Bayesian Statistics, Keio University (Tokyo, Japan) [March].
  - [36] 24th New Zealand Econometric Study Group Meeting, University of Waikato (Hamilton, New Zealand) [February].
  - [37] 21st Kansai Econometric Society Annual Meeting, Kyoto University (Kyoto, Japan) [January].
- 2013: [38] International Symposium on New Development in Statistical Science, Kanazawa University (Kanazawa, Ishikawa, Japan) [November].
  - [39] 23rd New Zealand Econometric Study Group Meeting, University of Auckland (Auckland, New Zealand) [February].
- 2012: [40] Asian Meeting of the Econometric Society 2012, University of Delhi (Delhi, India) [December].
  - [41] Summer Workshop on Economic Theory 2012, Otaru University of Commerce (Otaru, Hokkaido, Japan) [August].

- 2011: [42] International Symposium on Recent Development in Statistics, Empirical Finance and Econometrics, Kyoto University (Kyoto, Japan) [November].
  - [43] 21st New Zealand Econometric Study Group Meeting, University of Otago (Dunedin, New Zealand) [February].
- 2008: [44] Southern Economic Association 78th Annual Meetings, Grand Hyatt Washington (Washington, DC, USA) [November].
  - [45] 25th Canadian Econometrics Study Group Conference, Hôtel de l'Institut (Montréal, QC, Canada) [September].
- 2007: [46] Midwest Econometric Group 17th Annual Meeting, Saint Louis University (St. Louis, MO, USA) [October].
- 2006: [47] Midwest Econometric Group 16th Annual Meeting, University of Cincinnati (Cincinnati, OH, USA) [October].
- 2005: [48] 1st CIREQ Time Series Conference, Hôtel de l'Institut (Montréal, QC, Canada) [December].
  - [49] 22nd Canadian Econometrics Study Group Conference, Simon Fraser University (Vancouver, BC, Canada) [October].
  - [50] Midwest Econometric Group 15th Annual Meeting, Southern Illinois University (Carbondale, IL, USA) [October].
  - [51] 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] University of Osaka, 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] University of Osaka, 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:
  - 5th International Conference on Econometrics and Statistics (EcoSta 2022), Ryukoku University (Kyoto, Japan), June 2022.
- Local Organizer:
  - EcoSta 2025, Waseda University (Tokyo, Japan), August 2025.
  - EcoSta 2022, Ryukoku University (Kyoto, Japan), June 2022.
- Scientific Programme Committee Member:
  - EcoSta 2025, Waseda University (Tokyo, Japan), August 2025.
  - CFE-CMStatistics 2024, King's College London (London, UK), December 2024.
  - 2nd CIREQ Time Series Conference, Hôtel de l'Institut (Montréal, QC, Canada), December 2006.
- Session Organizer:
  - "EO260: Econometrics of Data Combination and Data Revision," EcoSta 2025, Waseda University (Tokyo, Japan), August 2025.
  - "CO347: Econometrics Applied to Finance and Insurance," CFE-CMStatistics 2024, King's College London (London, UK), December 2024.
  - Special Invited Session 1: "EI005: Recent Developments in Econometric Time Series," EcoSta 2022, Ryukoku University (Kyoto, Japan), June 2022.
  - "EO260: Recent Advances in Time Series Analysis," CMStatistics 2019, Senate House and Birkbeck College, University of London (London, UK), December 2019.
- Session Chair:
  - "EO260: Econometrics of Data Combination and Data Revision," EcoSta 2025, Waseda University (Tokyo, Japan), August 2025.
  - "CO347: Econometrics Applied to Finance and Insurance," "CC501: Advances in Econometrics and Financial Modelling," "CC458: Macroeconometrics," and "CC479: Software," CFE-CMStatistics 2024, King's College London (London, UK), December 2024.
  - "EO174: EcoSta Journal Session," CMStatistics 2023, HTW Berlin - University of Applied Sciences (Berlin, Germany), December 2023.
  - "EC284: Applied Econometrics II," and "EC328: Missing Data," EcoSta 2023, Waseda University (Tokyo, Japan), August 2023.
  - Ryukoku University Keynote Lecture by Kenneth D. West: "An Empirical Evaluation of Some Long-Horizon Macroeconomic Forecasts," and Special Invited Session 1: "EI005: Recent Developments in Econometric Time Series," EcoSta 2022, Ryukoku University (Kyoto, Japan), June 2022.
  - "EO260: Recent Advances in Time Series Analysis," CMStatistics 2019, Senate House and Birkbeck College, University of London (London, UK), December 2019.
  - "Econometric Method," SETA 2019, University of Osaka (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 (Presenters 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., Feng, Hui, and Godwin, Ryan T.: "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, Ishida, Isao, and White, Halbert: "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, Li, Qi, and Park, Joon Y.: "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 de Jong, Robert M.: "Nonstationary Censored Regression," 23rd Canadian Econometrics Study Group Conference, Marriott Niagara Falls Hotel (Niagara Falls, ON, Canada), October 2006.
  - Ren, Yu, and Shimotsu, Katsumi: "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 Verbeek, Marno: "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; Econometrics A; Econometrics B; 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: Econometrics I; Econometrics II; Seminar in Quantitative Economics.

- 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 - March 2024.
- Member, Board of Entrance Examination Setters (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.

Last update: 30 April 2025.