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Curriculum Vitae

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BIRTH:
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CITIZENSHIP:
Japan

DESCRIPTION:
Age: 42, Male, Married

EDUCATION:
Ph.D. in Economics: Hitotsubashi University, March 2000
M.A. in Economics: Hitotsubashi University, March 1997
B.A. in Economics: Hitotsubashi University, March, 1992

EMPLOYMENT:
Professor,
Graduate School of Economics, Hitotsubashi University, October 2009 to Present
Visiting Associate Professor,
Institute of Economic Research, Kyoto University, April 2006 to March 2007
Visiting Scholar,
Department of Economics, Boston University, September 2003 to August 2005
Associate Professor,
Graduate School of Economics, Hitotsubashi University, April 2003 to September 2009
Assistant Professor,
Graduate School of Economics, Hitotsubashi University, October 2000 to March 2003
Research Fellow,
The Japan Society for the Promotion and Science, April 2000 to September 2000
Assistant Researcher,
Socio-Economic Research Center, Central Research Institute of Electric Power Industry, April 1992 to March 1994

PUBLICATIONS (PAPERS):

- Model Selection Criteria for the Leads-and-Lags Cointegrating Regression (with In Choi), Journal of Econometrics, 2012 (forthcoming).
- A Simple Panel Stationarity Test in the Presence of Serial Correlation and a Common Factor (with Kaddour Hadri), Economics Letters, 2012 (forthcoming).

- A Locally Optimal Test for No Unit Root in Cross-Sectionally Dependent Panel Data (with Kaddour Hadri), Hitotsubashi Journal of Economics, 2011.
- Model Selection Criteria in Multivariate Models with Multiple Structural Changes (with Purevdorj Tuvaandorj), Journal of Econometrics, 2011.
- Reducing the Size Distortion of the KPSS Test (with Shinya Tanaka), Journal of Time Series Analysis, 2010.
- Construction of Stationarity Tests with Less Size Distortions, Hitotsubashi Journal of Economics, 2009.
- Asymptotic Properties of the Efficient Estimators for Cointegrating Regression Models with Serially Dependent Errors (with Kazuhiko Hayakawa), Journal of Econometrics, 2009.
- The Role of "Leads" in the Dynamic OLS Estimation of Cointegrating Regression Models (with Kazuhiko Hayakawa), Mathematics and Computers in Simulation, 2008.
- Economic Time Series Analysis and Unit Root Tests: Development and Perspective (in Japanese), Journal of the Japan Statistical Society (Series J), 2008.
- Test for the null hypothesis of cointegration with reduced size distortion (with Yoichi Arai), Journal of Time Series Analysis, 2008.
- Testing for the Null Hypothesis of Cointegration with a Structural Break (with Yoichi Arai), Econometric Reviews, 2007.
- The Wald-Type Test of a Normalization of Cointegrating Vectors, Journal of the Japan Statistical Society, 2007.
- Variable Lag Augmentation in Regression Models with Possibly Integrated Regressors: Some Experimental Results (with Taku Yamamoto), Hiroshima Economic Review, 2007.
- Efficient Estimation and Inference in Cointegrating Regressions with Structural Change (with Yoichi Arai), Journal of Time Series Analysis, 2007.
- Tests for Long-Run Granger Non-Causality in Cointegrated Systems, (with Taku Yamamoto), Journal of Time Series Analysis, 2006.
- Lag Augmentation in Regression Models with Possibly Integrated Regressors (with Taku Yamamoto), Hitotsubashi Journal of Economics, 2005.
- Equivalence of Two Expressions of the Impact Matrix (with Hiroaki Chigira and Taku Yamamoto), Econometric Theory, 2005.
- Detection of Structural Change in the Long-Run Persistence in a Univariate Time Series, Oxford Bulletin of Economics and Statistics, 2005.
- The Rank of a Sub-Matrix of Cointegration, Econometric Theory, 2005.
- Some Properties of the Point Optimal Invariant Test for the Constancy of Parameters, Journal of the Japan Statistical Society, 2003.
- Testing for Stationarity with a Break, Journal of Econometrics, 2002.
- The Limiting Properties of the Canova-Hansen Test Under Local Alternatives, Econometric Theory, 2002.
- Testing for Periodic Stationarity, Econometric Reviews, 2002.
- Finite Sample Properties of the Test for Long-Run Granger Non-Causality in Cointegrated Systems (with Taku Yamamoto), Proceedings of International Congress on Modelling and Simulation 2001, Modelling and Simulation Society of Australia and New Zealand Inc., 2001.

- Modified Lag Augmented Vector Autoregressions, (with Taku Yamamoto), Econometric Reviews, 2000.

OTHER PAPERS:

- Estimation and Inference in Predictive Regressions (with Kohei Aono), Global COE Hi-Stat Dsicussion Paper Series 192, Hitotsubashi University, 2011.
- Statistical Inference in Possibly Integrated/Cointegrated Vector Autoregressions: Application to Testing for Structural Changes (with Khashbaatar Dashtseren), Global COE Hi-Stat Dsicussion Paper Series 187, Hitotsubashi University, 2011.
- Investigating Finite Sample Properties of Estimators for Approximate Factor Models When N Is Small (with Shinya Tanaka), Global COE Hi-Stat Dsicussion Paper Series 156, Hitotsubashi University, 2010.
- Testing the Rank of a Sub-Matrix of Cointegration with a Deterministic Trend, Discussion Paper #2003-14, Graduate School of Economics, Hitotsubashi University, 2003.
- Essays on Testing for Stationarity Possibly with Seasonality and a Structural Change, Ph.D. Thesis Submitted to Hitotsubashi University, 2000.
- Testing for the Long Run Relation with Seasonal Cointegration, Manuscript, 1999.

PUBLICATIONS (BOOKS):

- Statistics (in Japanese, with Kimio Morimune et. al.), Yuhikaku, 2008.
- Work Book on Introductory Statistics (Anaumeshiki Toukeisuri Wakuwaku Work Book in Japanese), Koudansha, 2003.

AWARDS:

- Ogawa Research Promotion Award, Japan Statistical Society, 2008.