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Personal

Born on September 15, 1966

Japanese Citizen

Education

PhD, Economics, University of Pennsylvania, 1999

Dissertation: "Minimum Distance Factor Analysis of Time Seires: Theory and Application"

Dissertation Advisor: Roberto S. Mariano

MA, Economics, Kyoto University, 1991

BA, Economics, Kyoto University, 1989

Employment

Professor, Konan University, 2015–present

Professor, Osaka Prefecture University, 2005–2015

Associate Professor, Osaka Prefecture University, 2001–2005

Lecturer, Kyoto University, 1999–2001

Senior Research Associate, Mitsubishi Research Institute, Inc., 1993–1994

Research Associate, Mitsubishi Research Institute, Inc., 1991–1993

Publications

Journal Articles

1. "The Beveridge–Nelson Decomposition of Mixed-Frequency Series: An Application to Simultaneous Measurement of Classical and Deviation Cycles", *Empirical Economics*, in press, 2016

2. "The Multivariate Beveridge–Nelson Decomposition with I(1) and I(2) Series", *Economics Letters*, Vol. 137, pp. 157-162, 2015

3. “Measuring the Natural Rates, Gaps, and Deviation Cycles”, *Empirical Economics*, Vol. 47, pp. 495–522, 2014

4. “Output Gap Estimation and Monetary Policy in China” (with C. Zhang, B. Zhang, and Z. Lu), *Emerging Markets Finance & Trade*, Vol. 49, Supplement 4, pp. 119–131, 2013

5. “Measuring Inflation Expectations Using Interval-Coded Data”, *Oxford Bulletin of Economics and Statistics*, Vol. 75, pp. 602–623, 2013

6. “Multivariate-Model-Based Gap Measures and a New Phillips Curve for China” (with C. Zhang), *China Economic Review*, Vol. 23, pp. 60–70, 2012

7. “Output Gap Measurement and the New Keynesian Phillips Curve for China” (with C. Zhang), *Economic Modelling*, Vol. 28, pp. 2462–2468, 2011

8. “A Coincident Index, Common Factors, and Monthly Real GDP” (with R. S. Mariano), *Oxford Bulletin of Economics and Statistics*, Vol. 72, pp. 27–46, 2010

9. “Do Coincident Indicators Have One-Factor Structure?”, *Empirical Economics*, Vol. 36, pp. 339–365, 2009

10. “Distribution-Free Statistical Inference for Generalized Lorenz Dominance Based on Grouped Data” (with K. Morimune), *Mathematics and Computers in Simulation*, Vol. 64, pp. 133–142, 2004

11. “A New Coincident Index of Business Cycles Based on Monthly and Quarterly Series” (with R. S. Mariano), *Journal of Applied Econometrics*, Vol. 18, pp. 427–443, 2003

Discussion Papers

1. “Statistical Inference for Generalized Lorenz Dominance Based on Grouped Data: A Reconsideration” (with K. Morimune), Discussion Paper 2002-1, College of Economics, Osaka Prefecture University, Sep. 2002

Referee Experience

Economics and Business Letters, *China Economic Review*, *Computational Statistics and Data Analysis*, *Contemporary Economics*, *Economic Modelling*, *Emerging Markets Finance & Trade*, *Empirical Economics*, *Japan and the World Economy*, *Japanese Economic Review*, *Journal of Applied Econometrics*, *Journal of Business & Economic Statistics*, *Journal of Macroeconomics*, *Journal of the Japanese and International Economies*, *Journal of the Japan Statistical Society*, *Journal of the Royal Statistical Society*, *Kyoto Economic Review*, *Oxford Bulletin of Economics and Statistics*

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