Hitotsubashi Conference on Economic Statistics

Date: December 18 - 19, 2004
Place: Rm 3201, Mercury Tower, Hitotsubashi University (See attached map)

December 18 (Saturday) in English

Session 1: 13:00 -14:30
Yasutomo Murasawa, Osaka Prefecture University
"Do Coincident Indicators Have a One-Factor Structure?"

Atsushi Inoue, North Carolina State University (with Gary Solon)
"Two-Sample Instrumental Variables Estimators"

Coffee Break

Session 2: 14:45 - 16:15 ***Joint Session with Prof. Kanoh's Project.***
Naoto Kunitomo, University of Tokyo (with T. W. Anderson and Yukitoshi Matsushita)
"A New Light from Old Wisdoms :Alternative Estimation Methods of Microeconometric Models"

Takeshi Amemiya, Stanford University
"Endogenous Sampling and Matching Method in Duration Models"

Coffee Break

Session 3: 16:30 - 18:00 ***Invited Session, Jointly with Prof. Kanoh's Project.***
Mike K. P. So, The Hong Kong University of Science and Technology
"On a Threshold Heteroscedastic Model"

Roberto S. Mariano, Singapore Management University
"Dynamic Autoregressions and State Space Models for Forecasting with Mixed frequencies"

Reception: 18:15 -

December 19 (Sunday) in Japanese

Session 4: 9:30 - 12:20
高見澤秀幸, 一橋大学
"Nonlinear Drift Implicit in the Short-End of the Term Structure"

室井芳史, 東京大学
「社債オプションの評価法について」

Coffee Break (10 min.)

浅井学, 東京都立大学 (with Michael McAleer)
"Dynamic Asymmetric Leverage in Stochastic Volatility Models"

マッケンジー, コリン 慶応義塾大学 (with 鷹岡澄子)
"Volatility and the Pricing of Japanese IPO Bonds"

Lunch Break

Session 5 13:30 - 14:50 ***Joint Session with Prof. Kanoh's Project***
竹内明香, 一橋大学 (with 加納悟)
「オプション価格付け誤差からみるわが国のオプション市場の特徴」

汪金芳, 千葉大学
"Marginal Likelihood for Generalized Linear Models"

Coffee Break

Session 6 15:00 - 17:00
赤司健太郎, 東京大学
「倒産の質的パネル・モデル分析」

山本拓, 一橋大学 (with 千木良弘明)
"Forecasting in Large Cointegrated Systems"

黒住英司, 一橋大学
"Construction of stationarity tests with less size distortion"

For Inquiry Contact
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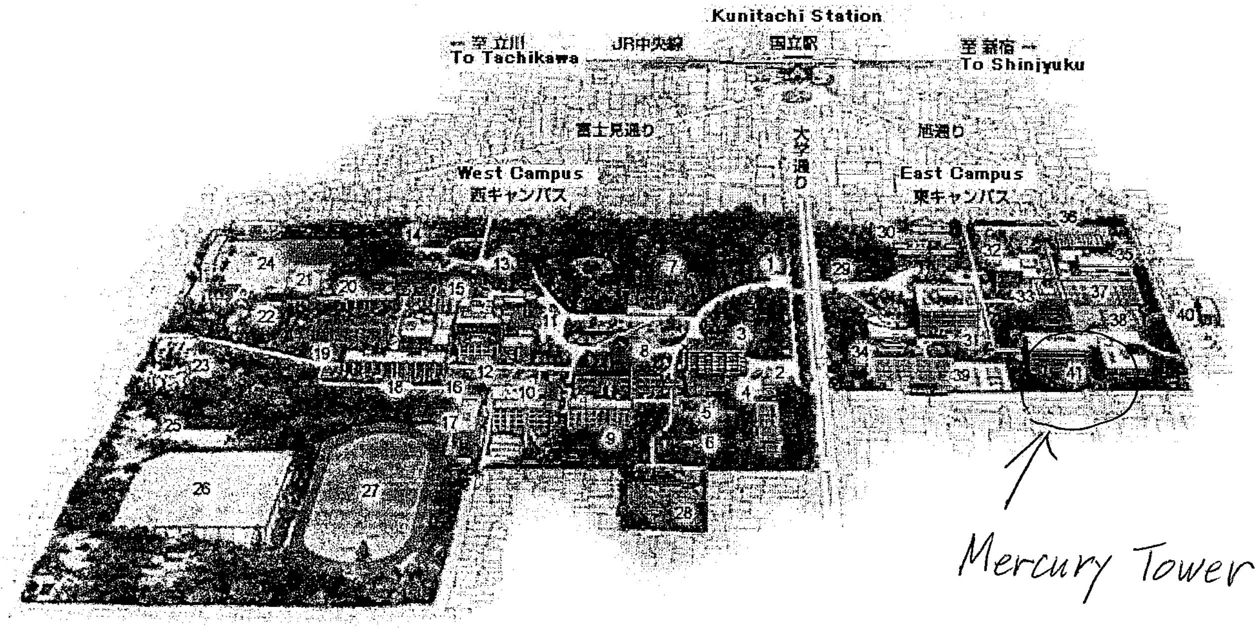
▶日本語

~ Kunitachi Campus Map ~



West Campus（西キャンパス）

1 West Gatehouse
2 Garage
3 Administration Building
4 Bekkan(Annex)
5 Health and Care Center
6 Staff Meeting Hall
7 Kanematsu Auditorium
8 Main Building
9 Lecture Building 1
10 Lecture Building 2
11 University Library
12 Center for Historical Social Science Literature
13 Institute of Economic Research
14 Research Center for Information and Statistic of Social Science
15 Faculty Building 1
16 West Plaza
17 Students' Hall
18 Isono Building
19 Faculty Building 2
20 Institute of Innovation Research
21 Computer Center
22 Computer Education Building
23 International House
24 Baseball Field
25 Handball Court
26 Hockey Field
27 Athletic Field
28 Sano Shoin Hall

East Campus（東キャンパス）

29 East Gatehouse
30 East Building
31 East Lecture Building 1
32 East Lecture Building 2
33 LS/CSE Building
34 East Plaza
35 Gymnasium
36 Volleyball Courts
37 Tennis Courts
38 Ground
39 Tennis Courts
40 Josui Guest House
41 Mercury Tower