Selected Presentations

Hajime Wago (Kyoto Sangyo University)

Major Conference Presentations

1. “Estimating new Keynesian DSGE Models in a liquidity trap using the Monte Carlo particle filter: an application to the Japanese economy”, Yano, K. Y. Iida, and H. Wago, paper presented for *Econometric Society World Congress* (August 17-21), 2010.
2. “Multivariate stochastic volatility models with dynamic correlations: a Monte Carlo particle filtering approach,” Yano K., H. Wago, and S. Sato, (International Symposium on *Financial Engineering and Risk Management 2010* [FERM 2010]), [Invited], National Taiwan University, June 18 - 12, 2010.
3. “Liquidity-constrained Households and A Liquidity Trap in DSGE models : A Sequential Monte Carlo Approach,” Koiti Yano, Yasuyuki Iida and Hajime Wago, paper presented for *ESRI International Joint Research Conference*, March 9, 2010, Tokyo]
4. “Are ‘structural parameters’ in the New Keynesian models really structural? A Test based on Sequential Monte Carlo Mehods” , Iida, Yasuyuki, Yano, K. and H. Wago, (*4th Japanese - European Bayesian Econometrics and Statistics Meeting* (JeuBes 4): Aug. 22-23, 2009) [Barcelona, Spain]
5. “Estimation of regional business cycle in Japan using Bayesian panel spatial autoregressive probit model” , (International Conference on *Econometrics and the World Economy*), The Center for Advanced Economic Study (CAES), Fukuoka University, 23-24, March 2009
6. “Multivariate stochastic volatility models with dynamic correlations: a Monte Carlo particle filtering approach” , Yano, Wago, and Sato, (*The 1st Institute of Mathematical Statistics - Asia Pacific Rim Meeting*[IMS-APRM2009]), (Invited), Seoul National University, June 28 - July 1, 2009.
7. “Spatial agglomeration and spill-over analysis for Japanese prefectures during 1991-2000” , IFCS2009, University of Technology, [Dresden] March 13-18, 2009
8. “Multivariate stochastic volatility models with dynamic correlations: a Monte Carlo particle filtering approach” (*3rd Japanese - European Bayesian Econometrics and Statistics Meeting* (JeuBes 3): August 26, 2008) [Brescia, Italy]
9. “Bayesian panel spatial autoregressive probit model with an application to business cycle in Japan ” *International Society for Bayesian Analysis* (ISBA 2008) held at Hamilton Island, July 21-25, 2008
10. “Multivariate stochastic volatility models with dynamic correlations: a Monte Carlo particle filtering approach” 2nd International Workshop on ‘*Computational and Financial Econometrics*’(CFE ’08), June 19-21, 2008 Neuchhatatel, Switzerland
11. “Small Sample Properties of Panel Spatial Autoregressive Models: Comparison of Bayesian and Maximum Likelihood Methods,” (MODSIM2007, [Cristchurch, Newsealand], Dec. 10-13, 2007)
12. “Bayesian panel spatial autoregressive probit model with an application to business cycle in japan” International Symposium on *Spatio-Temporal Data for making Statistical Sience Modelling and Analysys* , December 1st, Okayama Koryu Center, International Conference Center.
13. “Small Sample Properties of Panel Spatial Autoregressive Models: Comparison of Bayesian and Maximum Likelihood Methods,” (*2nd Japanese - European Bayesian Econometrics and Statistics Meeting* (JeuBes 2): Aug. 27, 2007) [Budapest, Hungary], (*Joint Statitical Meeting*:[Kobe University], Sep. 6-9, 2007) (*Japan Economic Association*[Nihon University], Sep. 23-24, 2007)
14. “Spatial agglomeration and spill-over analysis for Japanese prefectures during 1991-2000” (56th Session of *International Statistical Institute Meeting* [Lisboa, Poltugal] August 22-29, 2007.)
15. “Recent Developement of Bayesian Econometrics”, (FCS)Conference on ’Recent Developement of Econometrics’, Shimonoseki Municipan University, February 11-12, 2007.
16. “Spatial agglomeration and spill-over analysis for Japanese prefectures during 1991-2000” (*Econometric Society European Meeting* : August 24-28, 2006)[Vienna, Austria]

17. “Bayesian Spatial Panel Probit Model with an Application to Business Cycle in Japan” (*1st Japanese - European Bayesian Econometrics and Statistics Meeting*: August 23, 2006) [Vienna, Austria]
18. “Spatial agglomeration and spill-over analysis for Japanese prefectures during 1991-2000” (*Joint Statistical Meeting* 2006 [Seatle, U.S.A.], August 4-8, 2006)
19. “Spatial agglomeration and spill-over analysis for Japanese prefectures during 1991-2000” (Recent Development of Econometrics [Kyoto University], July 16-17, 2006)
20. “Spatial agglomeration and spill-over analysis for Japanese prefectures during 1991-2000” (*International Valencia Meeting* 8 [Benidorm, Spain], June 1-7, 2006)
21. “Spatial Interaction of Bussiness Index in Japan: An Application of Hierarchical Bayes model of Spatial Panel Probit” (MODSIM2005, [Melbourne, Australia], Dec. 12-15, 2005)
22. “Spatial Interaction of Crime Incidents in Japan” (MODSIM2005, [Melbourne, Australia], Dec. 12-15, 2005)
23. “Two-level latent class analysi with Bayesian inference” (Conference on *Bayesian Applications and Methods in Marketing*, Johannes Kepler University Linz, Sept. 19-21, 2005.
24. “Spatial Interaction of Bussiness Index in Japan: An Application of Hierarchical Bayes model of Spatial Panel Probit” (*Japanese Economic Association*:Chuou University, Tama Campus, Sep. 17-18, 2005)
25. “Spatial Interaction of Bussiness Index in Japan: An Application of Hierarchical Bayes model of Spatial Panel Probit” (*Joint Statitical Meeting*: Hiroshima Prince Hotel, Sep. 11-14, 2005)
26. “Spatial Interaction of Crime Incidents in Japan” (*Joint Statistical Meeting*, Mineapolis, [Minnesota, U.S.A.], Aug. 7-11, 2005)
27. “Spatial Interaction of Crime Incidents in Japan” (25th *European Meeting of Statisticians*, [Oslo, Norway] July 24-28, 2005)
28. “Spatial Interaction of Crime Incidents in Japan” (Workshop on recent advances in modelling spatio-temporal data, University of Southampton, UK, May 25-26, 2005)
29. “Bayesian inference on gradual switching GARCH models : Gibbs sampling approach” , (54th Session of *International Statistical Institute* Meeting [Berlin, Germany] August 13-20, 2003.)
30. “Using the Durbin-Watson Ratio to Detect a Spurious Regressions: Can We Make a Rule of Thumb?” , in Proceedings of *International Environmental Modelling and Software Society* (iEMSs), held at University of Lugano, Switzerland [June 24 ∼ 27, 2002].
31. “Bayesian inference on smooth transition GARCH models” , in *Seventh Valencia Meeting on Bayesian Statistics* held at Tenerife, Canary Island [June 2 ∼ 7, 2002]
32. “Bayesian inference on gradual switching GARCH models : Gibbs sampling approach” , (The International Symposium on Model and Simulation(MODSIM2001)), [ANU Canberra, Australia, Dec.10 ∼ 14, 2001].
33. “Bysiness Cycle Asymmetrics based on Markov Switching Models,” (IDA2000,[Innsbruck, 9.18-9.22.2000])
34. “Bayesian inference on gradual switching GARCH models : Gibbs sampling approach” , (68th-*Japan Statistical Association*[Hokkaido University]: July, 2000)
35. “Bayesian inference on gradual switching GARCH models : Gibbs sampling approach” (*The International Society on Bayesian Analysis*, [Creta, 5.28-6.2.2000]).
36. “Bayesian inference on gradual switching GARCH models : Gibbs sampling approach” , held at ISM in *The International Symposium on Frontiers of Time Series Modelling*, Feb.7 ∼ 9, 2000.
37. “Bayes Estimation of GARCH model using Gibbs Sampling” Workshop on Bayesian Statistics, University of Tokyo, Janualy, 22
38. “Estimation of exchange rate model under price limits,” Institute of Statistics and Economet-ics(ISO) Seminar, University of Basel, 1999.2.
39. “A Bayesian Non-Parametric Density Estimation of Production Function,” (*Sixth Valencia International Meeting on Bayesian Statistics* [Alcossbra, Spain], May 31 - June 5, 1998.)
40. “A Bayesian Non-Parametric Density Estimation of Production Function,” (*51th Session of International Statistical Institute Meeting* [Istanbul, Turkey], August 18-26, 1997.)
41. “A Bayesian Non-Parametric Density Estimation of Production Function,” (*The Fifth International Society for Bayesian Analysis Meeting*:Istanbul, Turkey, August 16-18, 1997)

42. "Bayesian Non-parametrics estimation of production frontier using micro-data" (*65th Japan Statistical Association*, [Osaka University]: July, 1997)
43. "Recent Developement on Bayesian Econometrics Analysis" Seminar at Tohoku University, February, 1997
44. "A Bayesian Non-Parametric Density Estimation of Production Function," (*The Fourth International Society for Bayesian Analysis Meeting*:Cape Town, South Africa, December 17-20, 1996)
45. "Recent Developement of Bayesian tatistics" (*64th Japan statistical Society*: Tutorial seminar[Makkuhari messe:Chiba]: September, 1996
46. "A Bayesian Analysis of Unit Root and Cointegraion," (*Seventh Econometric Society World Congress* [Tokyo, Japan], August 1995.)
47. "A Bayesian Analysis of Unit Root and Cointegraion with an Application to a Yen-Dollar Exchange Rate Model," (*Japanese Economic Association*[Nanzan University]:September,1994
48. "Co-itegration Analysis for Japanese Economy" (*62th Japan Statistical Society*[ISM]: July, 1994
49. "A Bayesian Analysis of Unit Root and Cointegraion with an Application to a Yen-Dollar Exchange Rate Model," (*Fifth Valencia International Meeting on Bayesian Statistics* [Alicante, Spain], June 5-9, 1994.)
50. "A Bayesian Analysis of Unit Root and Cointegraion," invited paper for *International Symposium on Exploration of Informational Aspects of Bayesian Statistics*, [Fuji, Japan] Institute of Statistical Mathmatics, December 1993. and (Econometrics Conference[Hitotsubashi University IER] Janualy, 1994.
51. "A Bayesian Analysis of Unit Root Under Unknown Order of an ARMA(p,q) Error and Application to the Foreign Exachange Rate of Yen, Revised Version" (*49th Session of International Statistical Institute Meeting* [Firenze, Italy], 1993.)
52. "A Bayesian Method for Detecting Turning Points in Business Cycle" (*1st Multinational Riverboat Conference on Bayesian Econometrics and Statistics*, Basel-Amsterdam, 1993.)
53. "An Economic Analysis of CO_2 Emission Control" , (*International Symposium on Economic Modelling* held at Göteborg, Sweeden, 18-20, August 1992.)
54. "Econometrics Application for the Bayesian Statiistics" (*Japan Statistical Society* [Ishinomaki Sensyuu University]: 1992)
55. "A Bayesian Analysis of Unit Root Under Unknown Order of an ARMA(p,q) Error and Application to the Foreign Exachange Rate of Yen," (*Yale-NSF Symposium on 'Bayes Methods and Unit Root'* held at April 24-25, 1992, Yale University.
56. " On Productivity Change: Case Study of the Prewar Japanese Cotton Industry," (*NBER-TCER Joint Conference of Growth and Development: New Theory and Evidence* held at Tokyo JAPAN. Jan. 1992.)
57. " A Bayesian Analysis of Unit Root and Stationarity Hypotheses with an Application to the Exchange Rate for Yen," (*Fourth Valencia International Meeting on Bayesian Statistics* held at Peniscola, Spain. April 15–20, 1991.)(*Japanese Economic Association*[Hokkaido Univ.]: 1991).
58. "A Bayesian Analysis of Stationarity and Unit Root Hypotheses" (*Seventh Econometric Society World Congress* [Barcelona, Spain], August 1990.) (IMS Seminar on Time Series Analysis, 1990.)
59. "Time Varying Parameter SUR Estimation of a Multifactor Asset Pricing Model" (*58th Japan Statistical Association*[Hokkaido Univ.]: 1990)
60. " Mean Squared Errors of Forecast for Selecting Non-Nested Linear Models and Comparison with Other Criteria" (*The Japanese Economic Association*[Tsukkuba Univ.]: 1989).
61. "A Measure of Interdependency in the Multiple Time Series Models" , (47th Session of *International Statistical Institute Meeting* [Paris], 1989).
62. "Bayesian Forecasting:Theory and Applications" (Statistical Conference: Bayesian Statistics and its Applications): 1988)
63. "The Role of Statistical Software for Applied Econometric Research and Education" (*The fifth Japan and Korea Joint Conference of Statistics*[Invited lecture], 80-82, 1988.)
64. "The Role of Statistical Software for Applied Economic Data" (*56th Japan Statistical Society* [Fukushima Univ.]: 1988)

65. “Time Series Analysis of Macro index” (*56th Japan Statistical Society* [Fukushima Univ.]: 1988)
66. “The Role of Statistical Software for Applied Econometric Research and Education” (*The Fifth Japan-Korea Joint Conference of Statistics*:[Tokyo,Japan])
67. “Mean Squared Errors of Forecast for Selecting Non-Nested Linear Models and Comparison with Other Criteria” (Satellite Meeting on *Mathematical Statistics and Probability* for the 46th Session of ISI: *Bernoulli Society* [Kyoto University]: 1987)
68. “Comparing Dimensionality Statistics for the VAR Method” (*The Japanese Economic Association*[Aoyama-Gakuin Univ.]: 1987)
69. “Comparing Dimensionality Statistics for the VAR Method” (*55th Japan Statistical Society* [Nanzan Univ.]: 1987)
70. “A Predictive Density Criterion for Selecting Non-Nested Linear Models and Comparison with Other Criteria,” (*International Symposium on Probability and Bayesian Statistics* held at Innsbruck in Austria, September 23-26, 1986.)
71. “Hypothese testing in Non-Nested model” (*54th Japan Statistical Society* [Iwate Univ.]: 1986)
72. “Seasonality in Econometric Analysis” (*52nd Japan Statistical Society* [Tsukuba Univ.]: 1984)
73. “Structural Change Model under Stochastic Constrains and its Application to KLEM Trans-log Model” (*52nd Japan Statistical Society* [Tsukuba Univ.]: 1984)
74. “Features and Evaluation for Econometrics Software Program” (*52nd Japan Statistical Society* [Tsukuba Univ.]: 1984)
75. “Gradual Switching Multivariate Regression Models with Stochastic Cross–equational Constraints” (*Econometric Society Winter Meeting* [San Fransisco]:1983 and *Sixth Econometric Society World Congress* [Boston]: 1985)
76. “Analysis of Japanese Economy by Mulivariate Time Series Model” (*51th Japan Statistical Society* [Hiroshima Univ.]: 1983)
77. “Time Series Analysis for Japanese Economy” (*The Japanese Economic Association*[Sophhia Univ.]: 1983)
78. “Factor Substitution and Market Performance in Higher Energy Price” (*The Japanese Economic Association*[Kyoto Sangyo Univ.]:1982)
79. “Energy Price, Elasticity and Technical Change” (*The Japanese Economic Association*[Kyoto Sangyo Univ.] : 1982)
80. “Elasticities of energy demand for several industries” (*The Japanese Economic Association*[Yokohama National Univ.]: 1981)
81. “ Technical change and elasticities of energy on production function” (*The Japanese Economic Association*[Yokohama National Univ.]: 1981)
82. “elasticities of energy demand for several industries” (*49th Japan Satistical Society*[Kansai Univ.]:1981)
83. “Technical change and elasticities of energy on production function” (*48th Japan Satistical Society*[Waseda Univ.] : 1980)