

## Selected Publications

Hajime Wago (Kyoto Sangyo University)

### Publications (English)

1. "Estimation of Regional Business Cycle in Japan using Bayesian Panel Spatial Autoregressive Probit Model" Kakamu, K. and H. Wago and H. Tanizaki, forthcoming in (T.P. Nolin ed) *Handbook of Regional Economics*, 2009, Nova Publisher
2. "Small Sample Properties of Panel Spatial Autoregressive Models: Comparison of Bayesian and Maximum Likelihood Methods," *Spatial Economic Analysis*, Vol.3 , No.3, 305–19, 2008.
3. "Spatial Interaction of Crime Incidents in Japan," with Kakamu, K. and W. Polasek, *Mathematics and Computers in Simulation*, 78, 276–282, 2008.
4. "Model Choice for Panel Spatial Models: Crime Modeling in Japan," Kakamu, K., W. Polasek and H. Wago, in (H.-J. Lenz and R. Decker eds) *Advances in Data Analysis*, Springer, 237-244, 2007.
5. "Bayesian estimation of smooth transition GARCH model using Gibbs sampling," *Mathematics and Computers in Simulation*, Elsevier, 64, 63–78, 2004.
6. "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)*, pp.592-596, 2002.
7. "Bayesian inference on smooth transition GARCH models" in Proceedings of *The International Symposium on Model and Simulation (MODSIM2001)*, held at ANU Canberra, Australia, pp.1337-1342, Dec.10 ~ 14, 2001.
8. "Bayesian inference on gradual switching GARCH models : Gibbs sampling approach", in Proceedings of *The International Symposium on Model and Simulation*, (MODSIM2001), 1337–1342, held at ANU, Canberra, Australia, Dec.10 ~ 14, 2001.
9. "Bayesian inference on gradual switching GARCH models : Gibbs sampling approach", in Proceedings of The International Symposium on Frontiers of Time Series Modelling, held at ISM Tokyo, Feb.7 ~ 9, 2000, IMS Report No.4, pp. 342–343.
10. "Recent Development on Bayesian Econometrics" *Journal of Japan Statistical Society*, 28–3, pp.111–150, 1998.
11. "A Bayesian Non-Parametric Density Estimation of Production Function," *Bulletin of the International Statistical Institute, Contributed Papers, Book 2*, 15–16, 1997.
12. "A Bayesian Analysis of Unit Root and Cointegration with an Application to a Yen-Dollar Exchange Rate Model," *Advances in Econometrics*, Vol.11, Part B, JAI Press, 51–86, 1996.
13. "An Economic Analysis of CO<sub>2</sub> Emission Control," *International Symposium on Economic Modelling* held at Goeteborg, Sweeden, 18-20, August 1992.
14. "A Bayesian Analysis of Unit Root Under Unknown Order of an ARMA( $p, q$ ) Error and Application to the Foreign Exchange Rate of Yen, Revised Version," (49th Session of International Statistical Institute Meeting [Firenze, Italy], 1993.)
15. "A Bayesian Method for Detecting Turning Points in Business Cycle," (*1st Multinational Riverboat Conference on Bayesian Econometrics and Statistics*, Basel-Amsterdam, 1993.)
16. "An Economic Analysis of CO<sub>2</sub> Emissions Control," paper presented at International Symposium on Economic Modelling held at Göteborg, Sweden, August 1992.
17. "Mean Squared Errors of Forecast for Selecting Non-Nested Linear Models and Comparison with Other Criteria," *Journal of Econometrics*, Vol. 48, 215-240, April/May 1991.
18. "A Bayesian Analysis of Unit Root and Stationarity Hypotheses with an Application to the Exchange Rate for Yen," paper presented at *Fourth Valencia International Meeting on Bayesian Statistics*, held at Peniscola, Spain. April 15-20, 1991.
19. "A Bayesian Analysis of Stationarity and Unit Root Hypotheses," paper presented at seventh Econometric Society World Congress held at Barcelona, Spain. January 1990.
20. "A Bayesian Non-Parametric Density Estimation of Production Function," *Bulletin of the International Statistical Institute, Contributed Papers*, 51st Session, Book 2, 15–16, 1997.

21. "A Bayesian Analysis of Unit Root Under Unknown Order of an ARMA( $p, q$ ) Error and Application to the Foreign Exchange Rate of Yen," in *Bulletin of the International Statistical Institute*, Contributed Papers, 49th Session, Book 2, 493–494, 1993.
22. "A Bayesian Analysis of Unit Root and Cointegration," invited paper for *International Symposium on Exploration of Informational Aspects of Bayesian Statistics*, [Fuji, Japan] Institute of Statistical Mathematics, December 1993.
23. "Mean Squared Errors of Forecast for Selecting Non-Nested Linear Models and Comparison with Other Criteria," *Journal of Econometrics*, Vol. 48, 215–240, April/May 1991.
24. "A Measure of Interdependency in Multiple Time Series Model", in *Bulletin of the International Statistical Institute*, Contributed Papers Book 2, 147–148, 1989.
25. "A Measure of Interdependency in Multiple Time Series Model," in *Bulletin of the International Statistical Institute, Contributed Papers : Book 2*, 147–148, 1989.
26. "The Role of Statistical Software for Applied Econometric Research and Education," in *Proceedings of the fifth Japan and Korea Joint Conference of Statistics*, 80–82, 1988.
27. "A Predictive Density Criterion for Selecting Non-Nested Linear Models and Comparison with Other Criteria," in R. Viertl ed. *Probability and Bayesian Statistics*, 477–486, Plenum Press, New-York and London, 1987.
28. "An Econometric Analysis of a Capital Gains Tax on Land," *The Economic Studies Quarterly*, Vol. 38-2, 159–171, 1987.
29. "Gradual Switching Multivariate Regression Models with Stochastic Cross-equational Constraints and an Application to the KLEM Translog Production Model", *Journal of Econometrics*, Vol. 31-3, 235–253, 1986.
30. "The Impact of Energy Prices on Macro Economic Performances", *Japanese Review of Energy Economics*, Vol. 1, 1–28, 1983.
31. "A model for the Coordination of Recovery Policies in the OECD Region" *Journal of Policy Modeling*, Vol. 2, 35–55, 1979.  
"Erratum: A model for the Coordination of Recovery Policies in the OECD Region", *Journal of Policy Modeling*, Vol.2–3, 456, 1980.
32. "Changes in the Regional Distribution of Population in Japan and their Implication for Social Policy", in R. Stone ed. *Econometric Contribution to the Public Policy*, McMillan, 440–463, 1978.

### Publications (Japanese)

1. "Bayesian Econometrics", Minotani, Nawata and Wago ed. *Econometrics Handbook*, 665–698 , Asakura , 2007.
2. "MCMC:Markov Chain Monte Carlo", *Dictionary of Statistics and Data Science*, 856–857 , Asakura , 2007.
3. "Application of Markov Chain Monte Carlo to Economic Time Series Model", Amari, Takeuch and Takemura eds. *Frontiers of Statistical Sciences: Vol.12. Computational Statistics II: Markov chain Monte Carlo and its related areas*, Iwanami, 213–292, 2005.
4. *Bayesian Econometrics : Applications to the Markov chain Monte Carlo* Wago, H. eds., Toyo-Keizai , 382 . 2005 .
5. "Trend of Regional Business Cycle with Spatial Interaction Effect", *Financial Review* , 78 , 71–84, Aug. 2005 .
6. "Bayesian Application to Econometrics," Chap. 1 , H.Wago ed. '*Bayesian Econometrics*', 1–38, Toyo-Keizai, 2005
7. "Markov Chain Monte Carlo method and its Application" Chap. 2 , H.Wago ed. '*Bayesian Econometrics*', 39–998, Toyo-Keizai, 2005
8. "Bayesian Panel Spatial Probit Model with an Application to Business Cycle in Japan," *Proceedings of International Congress on Modeling and Simulations*, 856–863. with Kakamu, K. 2005.
9. *Analysis by Bayesian Statistics*, Maki, Wago et al. *Statistics for Economics and Management*, Chap 9 , 243–284, 2005.
10. "A Bayesian Analysis of Unit Root and Cointegration with an Application to a Yen-Dollar

- Exchange Rate Model,” *Advances in Econometrics*, Vol.11, Part B, JAI Press, 51-86, 1996.
11. “Bayesian Forecasting”, *Byesian Statistics and its Applications*, Suzuki, Y. and N. Kunitomo ed., University of Tokyo Press, 139-177, 1989.
  12. “Applied Econometric Analysis Using TSP,” 1st ed., University of Tokyo Press, 1988.
  13. “Time Series Analysis of Fiscal vs. Monetary Policy in Japan,” in Yabushita and Asako eds. *Japanese Economy and Fiscal Policy*, Toyokeizaishinpo-sha, 165-189, 1987.
  14. “Time Series Analysis of Fiscal and Monetary Policies”, *Japanese Economy and Fiscal Policy*, Yabushita, and Asako edit. Chap. 8 , Toyo-Keizai, 165–189, 1987.
  15. “Higher Energy Prices and Industry Adjustments : Bayesian Approach,” in S.Hayashi and T.Nakamura eds., *Statistical Analysis of Japanes Economy*, University of Tokyo Press, 119–145, 1986.
  16. “Energy Price Change and Industial Adjustment” *Japanese Economy and Economic Statistics*, Hayashi and Nakamura ed. University of Tokyo Press, 119-145, 1986.
  17. “Time Series Analysis and its Applications” Wolrd Economic Information Service, Chap. 2~3, 155-308, 1984.
  18. “Transmission mechanizm for crude oil price” Economic Planning Agency, research monograph No.40, *Econometrics Analysis of Energy Demand*, 165-231, 1983.
  19. “Estimation and Testing for Share Model-Application of Translog production model,” Takeuchi, K. ed. *The New Developement of Econometrics*, University of Tokyo Press, 203–233, 1983.
  20. “Energy Price, Substitution Elasticities and Technical Change - Econometric Analysis by Translog Cost Function”, *Journal of Japan Statistical Society*, Vol.13–1, 73–88, 1983.
  21. “Estimation and Testing on Share Model - An Application to Translog Model,” in K Takeuchi ed., *Recent Development of Econometrics*, University of Tokyo Press, 203-233, 1983,
  22. “Recent Development of Econometrics”, ESP, No.145, 44-48, May 1984.
  23. “Time Series Analysis : Theory and its Applications,” Research Report of World Economy and Information Service, with T.Yamamoto and N. Kunitomo, 1984, Chap. 2,3, 155-308, 1984.
  24. “Economic Analysis of Oil Shock”, *Economic Seminar*, No.344, 38-45, 10, 1983.
  25. “Imported Oil Prices and Its Transmission Mechanism : Vector Autoregression Analysis,” in *Econometrics Studies of Energy Problems* : Chapter 5, Economic Monograph No. 40, Economic Planning Agency, Japanese Government, 165-231, 1983.
  26. “Changes in the Regional Distribution of Population in Japan and their Implication for Social Policy”, in R. Stone ed. *Econometric Contribution to the Puplic Policy*, McMillan, 440–463, 1978.
  27. “Measurment of Income inequality” *Keizai-kenkyu*, Vol. 29–4, 361–371, 1978.
  28. “Statistical Evidence of Income Inequality by Occupation in 1965-1975” *Kokumin-keizai*, Vol.137, 41-60, 1977.
  29. “Optimal Energy Policy and Demand Control” *Economics Research*, Vol. 26-2, 97-107, 1975.