平成 23 年度科学研究費基盤研究 （A）
研究課題番号 ： 23244011
研究課題名 ： 非対称・非線形統計理論と経済・生体科学への応用
研究代表者 ： 谷口正信

平成 23 年度科学研究費基盤研究 （B）
研究課題番号 ： 22330067
研究課題名 ： 意思決定構造の計量経済モデルに基づくセミ・ノンパラメトリック統計解析とその応用
研究代表者 ： 西山慶彦

平成 23 年度
先端経済理論の国際的共同研究拠点プロジェクト
計量経済学における正則条件に関する検定とその応用
研究代表者： 人見光太郎

Recent Development in Statistics, Empirical Finance and Econometrics
プログラム
2011 年 11 月 29 日～12 月 1 日
京都大学楽友会館

（* 発表者）

11 月 29 日
13:25 ~ 13:30 開会
13:30～14:00
Bayesian Inference of Asymmetric Smooth Time-varying Structure in Financial Time Series
Cathy W. S. Chen (Feng Chia University)
14:00～14:30
Statistical Portfolio Estimation for Non-Gaussian Return Processes
*Kenta Hamada (Waseda University), Taniguchi Masanobu (Waseda University)
14:30～14:50 休憩
14:50～15:20
Productivity of Service Providers: Microeconometric Measurement in the Case of Hair Salons
*Yoko Konishi (RIETI), Yoshihiko Nishiyama (Kyoto University)
15:20～15:50
Multivariate Dispersive Orders and Multivariate Comonotonicity
*Marc Henry (University of Montreal), Arthur Charpentier (UQAM), Alfred Galichon (École polytechnique)
15:50～16:20
Adapting to sparse design in multivariate local linear regression
*Ming-Yen Cheng (National Taiwan University), Jyh-Shyang Wu (Tamkang University),Lu-Hung Chen (National Chung Hsing University), Yao–Hsiang Yang (National Taiwan University)
16:20～16:40 休憩
16:40～17:10
Nonparametric LAD Cointegrating Regression
Toshio Honda (Hitotsubashi University)
17:10～17:40
Linear Regression with Deterministic Regressors and Unit Root in the Variance
Alex Petkovic (Waseda University)

11 月 30 日

9:30～10:00
Asymptotic Expansions of Likelihood-Based Tests about Subvectors: Bartlett-Type Adjustment and Local Power Properties
Yoshihide KAKIZAWA (Hokkaido University)
10:00～10:30
Asymptotic Efficiency in Dynamic Panel Data Models When Both N and T are Large
*Ryo Okui (Kyoto University), Haruo Iwakura (Kyoto Univ.)
10:30～11:00
Asymptotic Normality of Estimators Derived from Rank Statistics for Generalized Lehmann's Alternative Models When the Observations are a Sequence of Weakly Dependent Random Variables
Ryozo Miura (Hitotsubashi University)
11:00～11:20 休憩
11:20～11:50
Predictive Approach for Model Selection on Linear Regression, Quantile Regression, and Panel Data Regression Models with Factor Augmented Predictors
*Tomohiro Ando (Keio University), Ruey Tsay (U. Chicago)
11:50～12:20
Information Criteria for Moment Restriction Models
Naoya Sueishi (Kyoto University)
12:20～14:00 休憩
14:00～14:30
Dynamic Factor Models for High-Dimensional Time Series: One-Sided Representations
Marc Hallin (Free Univ. of Brussels)
14:30～15:00
Functional PCA under Temporal or Spatial Dependence
Siegfried Hormann (Free Univ. of Brussels)
15:00～15:30
Distributions of the Maximum Likelihood and Minimum Contrast Estimators Associated with the Fractional Ornstein-Uhlenbeck Process
Katsuto Tanaka (Hitotsubashi University)
15:30～15:50 休憩
15:50～16:20
On Recent Developments of Nonstationary and Long- Memory Time Series
Ngai Hang Chan (The Chinese University of Hong Kong)
16:20～16:50
Functional-Coefficient Cointegration Models in the Presence of Deterministic Trends
*Masayuki Hirukawa (Setsunan University), Yi Yu (Queen's University)
16:50～17:20
Sequential Test for Nearly Nonstationary AR(p) Processes
*Keiji Nagai (Yokohama National University), Kohtaro Hitomi (Kyoto Institute of Technology),Yoshihiko Nishiyama (Kyoto University)

12 月 1 日
10:00～10:30
A CB (corporate bond) Pricing Model for Deriving Default Probabilities and Recovery Rates
Takeaki KARIYA (Meiji University)
10:30～11:00
Comparison of Griddy Gibbs and Metropolis-Hastings Sampler for Estimation of the Standard BCSV Model
*Didit B. Nugroho (Kwansei Gakuin University), Takayuki Morimoto (Kwansei Gakuin University)
11:00～11:30
Consistent Estimation of Integrated Volatility Using Intraday Absolute Returns for SV Jump Diffusion Processes
Shuichi Nagata (Kwansei Gakuin University)
11:30 ~ 11:40 閉会