

PUBLICATIONS

English Books

1. Taniguchi, M. (1991). *Higher Order Asymptotic Theory for Time Series Analysis*. Lecture Notes in Statistics , Vol.68, Springer-Verlag, Heidelberg. 160 pages.
2. Taniguchi, M., and Kakizawa, Y. (2000). *Asymptotic Theory of Statistical Inference for Time Series*. Springer in Statistics, Springer-Verlag, New York. 661 pages.
3. Taniguchi, M., Hirukawa, J. and Tamaki, K. (2008). *Optimal Statistical Inference in Financial Engineering*. Financial Mathematics Series. Chapman and Hall/CRC, New York. 366 pages.
4. Taniguchi, M., Amano, T., Ogata, H. and Taniai, H. (2014). *Statistical Inference for Financial Engineering*. Springer Briefs in Statistics, Springer-Verlag, Heidelberg. 118 pages.
5. Taniguchi, M., Shiraishi, H., Hirukawa, J., Kato, H.S. and Yamashita, T. (2018). *Statistical Portfolio Estimation* Financial Mathematics Series. Chapman and Hall/CRC, New York, 377 pages.
6. Liu, Y., Akashi, F. and Taniguchi, M. (2018). *Empirical Likelihood and Quantile Methods for Time Series* Springer Briefs in Statistics, Springer-Verlag, 136 pages.

Special Issues

7. Editors : Taniguchi, M., Cathy W.S.Chen, Hirukawa, J., Shiraishi, H., Tamaki, K. and Veredas, D.(2012). *Special Issue on " Statistical Estimation of Portfolios for Dependent Financial Returns.*

Advances in Decision Sciences. Hidawi Publishing Corporation.

JAPANESE BOOKS

1. 竹村 彰通、谷口 正信 (2003). 「統計学の基礎 I」 岩波書店
2. 谷口 正信 (2005). 「数理統計・時系列・金融工学」 朝倉書店

JAPANESE EDITED BOOKS

1. 谷口 正信 他 編著 (2012). 「理工研報告特集号 第8号」 Special Issue on the "Financial and Pension Mathematical Science". 早稲田大学理工学研究所
2. 谷口 正信 他 編著 (2013). 「理工研報告特集号 第9号」 Special Issue on the "Financial and Pension Mathematical Science". 早稲田大学理工学研究所
3. 谷口 正信 他 編著 (2014). 「理工研報告特集号 第10号」 Special Issue on the "Financial and Pension Mathematical Science". 早稲田大学理工学研究所
4. 谷口 正信 他 編著 (2015). 「理工研報告特集号 第12号」 Special Issue on the "Financial and Pension Mathematical Science". 早稲田大学理工学研究所
5. 谷口 正信 他 編著 (2016). 「理工研報告特集号 第13号」 Special Issue

on the "Financial and Pension Mathematical Science". 早稲田大学理工学研究所

6. 谷口 正信 他 編著 (2017). 「理工研報告特集号 第 14 号」 Special Issue on the "Financial and Pension Mathematical Science". 早稲田大学理工学研究所

REFEREED PAPERS

1. Taniguchi, M.(1978). On a generalization of a statistical spectrum analysis. *Math. Japon.* 23-44.
2. Taniguchi, M.(1979). On estimation of parameters of Gaussian stationary processes. *J. Appl. Prob.* 16, 575-591.
3. Taniguchi, M.(1980). On estimation of the integrals of certain functions of spectral density. *J. Appl. Prob.* 17, 73-83.
4. Taniguchi, M.(1980). Regression and interpolation for time series. *Recent Developments in Statistical Inference and Data Analysis* : K. Matusita, Ed. 311-321. North-Holland Publishing Company.
5. Taniguchi, M.(1980). On selection of the order of the spectral density model for a stationary process. *Ann. Inst. Stat. Math.* 32, 401-419.
6. Taniguchi, M.(1981). An estimation procedure of parameters of a certain spectral density model. *J. Roy. Statist. Soc.* B43, 34-40.
7. Taniguchi, M.(1981). Robust regression and interpolation for time series. *J. Time Ser. Anal.* 2, 53-62.
8. Hosoya, Y. and Taniguchi, M. (1982). A central limit theorem for stationary processes and the parameter estimation of linear processes. *Ann. Statist.* 10, 132-153. *Correction* : *Ann. Statist.* 21, 1115-17.
9. Taniguchi, M.(1982). On estimation of the integrals of the fourth order cumulant spectral density. *Biometrika* 69, 117-122.
10. Taniguchi, M.(1982). Note on Clevenson's result in estimating the parameters of a moving average time series. *Math. Japon.* 27, 599-601.
11. Fujikoshi, Y., Morimune, K., Kunitomo, N. and Taniguchi, M.(1982). Asymptotic expansions of the distributions of the estimates of coefficients in a simultaneous equation system. *J. Econometrics.* 18, 191-205.
12. Taniguchi, M.(1983). On the second order asymptotic efficiency of estimators of Gaussian ARMA processes. *Ann. Statist.* 11, 157-169.
13. Taniguchi, M.(1984). Validity of Edgeworth expansions for statistics of time series. *J. Time Ser. Anal.* 5, 37-51.
14. Taniguchi, M.(1985). Third order efficiency of the maximum likelihood estimator in Gaussian autoregressive moving average processes. *Statistical Theory*

- and Data Analysis* ; K. Matusita, Ed. 725-743. North-Holland Publishing Company.
15. Taniguchi, M.(1985). An asymptotic expansion for the distribution of the likelihood ratio criterion for a Gaussian autoregressive moving average process under a local alternative. *Econometric Theory* . 1, 73-84.
 16. Taniguchi, M.(1986). Third order asymptotic properties of maximum likelihood estimators for Gaussian ARMA processes. *J. Multivariate Anal.* 18, 1-31.
 17. Taniguchi, M.(1986). Berry-Esseen theorems for quadratic forms of Gaussian stationary processes. *Prob. Th. Rel. Fields* 72, 185-194.
 18. Taniguchi, M.(1987). Validity of Edgeworth expansions of minimum contrast estimators for Gaussian ARMA processes. *J. Multivariate Anal.* 21, 1-28.
 19. Taniguchi, M. and Krishnaiah, P.R. (1987). Asymptotic distributions of functions of the eigenvalues of sample covariance matrix and canonical correlation matrix in multivariate time series. *J. Multivariate Anal.* 22, 156-176.
 20. Nagai, T. and Taniguchi, M. (1987). Walsh spectral analysis of multiple dyadic stationary processes and its applications. *Stochastic Processes and their Applications.* 24, 19-30.
 21. Taniguchi, M.(1987). Third order asymptotic properties of BLUE and LSE for a regression model with ARMA residual. *J. Time Ser. Anal.* 8, 111-114.
 22. Taniguchi, M.(1987). Minimum contrast estimation for spectral densities of stationary processes. *J. Roy. Statist. Soc.* B49, 315-325.
 23. Taniguchi, M.(1988). Asymptotic expansions of the distributions of some test statistics for Gaussian ARMA processes. *J. Multivariate Anal.* 27, 495-511.
 24. Taniguchi, M.(1988). A Berry-Esseen theorem for the maximum likelihood estimator in Gaussian ARMA processes. *Statistical Theory and Data Analysis II.* K. Matusita Ed. 535-549. North-Holland Publishing Company.
 25. Taniguchi, M. and Taniguchi, R. (1988). Asymptotic ancillarity in time series analysis. *J.Japan Statist. Soc.* 18, 107-121.
 26. Taniguchi, M., Krishnaiah, P.R. and Chao, R.(1989). Normalizing transformations of some statistics of Gaussian ARMA processes. *Ann. Inst. Stat. Math.* 41, 187-197.
 27. Taniguchi, M., Zhao, L.C., Krishnaiah, P.R. and Bai, Z.D.(1989). Statistical analysis of dyadic stationary processes. *Ann. Inst. Stat.*

- Math.* 41, 205-225.
28. Taniguchi, M., Myint Swe and Taniguchi, R. (1989). An identification problem for moving average models. *J. Japan Statist.Soc.* 19, 145-149.
 29. Taniguchi, M. and Maekawa, K.(1990). Asymptotic expansions of the distributions of statistics related to the spectral density matrix in multivariate time series and their applications. *Econometric Theory.* 6, 75-96.
 30. Hosoya, Y. and Taniguchi, M. (1990). Higher order asymptotic theory for time series analysis. *Sugaku* 42, 48-67. (in Japanese).
 31. Myint Swe and Taniguchi, M.(1990). Higher order asymptotic properties of a weighted estimator for Gaussian ARMA process. *J. Time Ser. Anal.* 12, 83-93.
 32. Taniguchi, M.(1991). Third-order asymptotic properties of a class of test statistics under a local alternatives. *J. Multivariate Anal.* 37, 223-238.
 33. Taniguchi, M.(1992). An automatic formula for the second order approximation of the distributions of test statistics under contiguous alternatives. *International Statistical Review* 60, 211-225.
 34. Taniguchi, M. and Kondo, M.(1993). Non-parametric approach in time series analysis. *J. Time Ser. Anal.* 14, 397-408.
 35. Kondo, M. and Taniguchi, M.(1993). Two sample problem in time series analysis. *Stat. Sci. and Data Anal.* K. Matusita et al.(eds), 165-174.
 36. Taniguchi, M. and Watanabe, Y.(1994). Statistical analysis of curved probability densities. *J. Multivariate Anal.* 48, 228-248.
 37. Taniguchi, M.(1994). Higher order asymptotic theory for discriminant analysis in exponential families of distributions. *J. Multivariate Anal.* 48, 169-187.
 38. Zhang, G. and Taniguchi, M.(1994). Discriminant analysis for stationary vector time series. *J. Time Ser. Anal.* 15, 117-126.
 39. Kakizawa, Y. and Taniguchi, M.(1994). Asymptotic efficiency of the sample covariances in a Gaussian stationary process. *J. Time Ser. Anal.* ,15, 303-311.
 40. Kakizawa, Y. and Taniguchi, M.(1994). Higher order asymptotic relation between Edgeworth approximation and saddlepoint approximation. *J.Japan Statist. Soc.* 24, 109-119.
 41. Zhang, G. and Taniguchi, M.(1995). Nonparametric approach for discriminant analysis in time series. *J. Nonparametric Statistics.* 5, 91-101.
 42. Taniguchi, M. and Puri, M.L. (1995). Higher order asymptotic theory for

- normalizing transformations of maximum likelihood estimators. *Ann. Inst. Stat. Math.* 47, 581-600.
43. Taniguchi, M.(1995). Higher order asymptotic theory for some statistics in time series analysis. *Bull. Inter.Stat.Inst. Proc. 50th Session Book 2*, 481-496.
 44. Taniguchi, M.,Puri, M.L. and Kondo, M.(1996). Nonparametric approach for non-Gaussian vector stationary processes. *J. Multivariate Anal.* 56, 259-283.
 45. Taniguchi, M. and Puri, M.L. (1996). Valid Edgeworth expansions of M-estimators in regression models with weakly dependent residuals. *Econometric Theory* 12, 331-346.
 46. Taniguchi, M. (1996). Higher order asymptotic theory for tests and studentized statistics in time series. *Athens Conference on Applied Probability and Time Series, Vol.II: Time Series Analysis, In Memory of E.J.Hannan* Springer Lecture Notes in Statistics Vol.115 ,406-419 Springer-Verlag.
 47. Taniguchi, M. (1996). On the stochastic difference between the Newton-Raphson and scoring iterative methods. *Festschrift in Honor of Madan L.Puri on the Occasion of his 65th Birthday* Eds:E.Brunner and M.Denker,239-255. VSP Utrecht.
 48. Sato, T., Kakizawa, Y. and Taniguchi, M. (1998). On large deviation principle of several statistics for short- and long-memory processes. *Austral. New Zealand J. Statist.* 40, 17-29.
 49. Kakizawa, Y., Shumway, R.H. and Taniguchi, M.(1998). Discrimination and clustering for multivariate time series. *J. Amer. Statist. Assoc.* 93, 328-340.
 50. Taniguchi, M.(1999). Statistical analysis based on functionals of nonparametric spectral density estimators. *Asymptotics, Nonparametrics and Time Series.* Ed: S.Ghosh, Marcel Dekker. 351-394.
 51. Nakamura, S., and Taniguchi, M. (1999). Asymptotic theory for the Durbin-Watson statistic under long-memory dependence. *Econometric Theory.* 15, 847-866.
 52. Hallin, M., Taniguchi, M., Serroukh, A. and Choy, K. (1999). Local asymptotic normality for regression models with long-memory disturbance. *Ann. Statist.* 27, 2054-2080.
 53. Tsuga, N., Taniguchi, M. and Puri, M.L. (2000). An estimation method in

- time series errors-in-variables models. *J.Jap.Statist. Soc.* 30, 75-87.
54. Choy, K., and Taniguchi, M. (2001). Stochastic regression model with dependent disturbances. *J. Time Ser. Anal.*, 22, 175-196.
 55. Taniguchi, M. (2001). On large deviation asymptotics of some tests in time series analysis. *J. Statist. Plan. Inf.* 97, *Special Issue on Rao's Score Test.* 191-200.
 56. Chandra, A. and Taniguchi, M. (2001). Estimating functions for nonlinear time series models. *Ann. Inst. Stat. Math.* 53, 125-141.
 57. Shiohama, T. and Taniguchi, M. (2001). Sequential estimation for a functional of the spectral density of a Gaussian stationary process. *Ann. Inst. Stat. Math.* 53, 142-158.
 58. Choi, In-Bong and Taniguchi, M. (2001). Misspecified prediction for time series. *J. Forecasting.* 20, 543-564
 59. Sakiyama, K., Taniguchi, M. and Puri, M.L. (2002). Asymptotics of tests for a unit root in autoregression. *The special issue of J. Statist. Plan. Inf., in honor of Professor C.R.Rao.* Vol.108, 351-364.
 60. Taniguchi, M. and Puri, M.L. (2002). LAN based asymptotic theory for time series. *Proceedings of the 4th International Triennial Calcutta Symposium.* Calcutta Statistical Association Bulletin Vol.52, 143-170.
 61. Chandra, A. and Taniguchi, M. (2003). Asymptotics of rank order statistics for ARCH residual empirical processes. *Stochastic Processes and Their Applications.* Vol.104, 301-324.
 62. Sakiyama, K. and Taniguchi, M. (2003). Testing composite hypotheses for locally stationary processes. *J. Time Ser. Anal.* Vol.24, 483-504.
 63. Choi, In-Bong and Taniguchi, M. (2003). Prediction problems for square-transformed stationary processes. *Statistical Inference for Stochastic Processes.* Vol.6, 43-64.
 64. Vellaisamy, P., Sankar, S. and Taniguchi, M. (2003). Estimation and design of sampling plans for monitoring dependent production processes. *Methodology and Computing in Applied Probability.* Vol.5, 85-108.
 65. Shiohama, T., Taniguchi, M. and Puri, M.L. (2003). Asymptotic estimation theory of change-point problems for time series regression models and its applications. *Probability, Statistics and their Applications : Papers in Honors*

- of Rabi Bhattacharya, Eds: K. Athreya, M. Majumdar, M.L. Puri and E. Waymire, IMS Lecture Notes Vol.41, 257-284.
66. Taniguchi, M., Kees Jan van Garderen and Puri, M.L. (2003). Higher order asymptotic theory for minimum contrast estimators of spectral parameters of stationary processes. *Econometric Theory*. Vol.19, 984-1007 .
 67. Shiohama, T. and Taniguchi, M. (2004). Sequential estimation for time series regression models. *J. Statist. Plan. Inf.* Vol.123, 295-312.
 68. Sakiyama, K. and Taniguchi, M. (2004). Discriminant analysis for locally stationary processes. *J. Multivariate Anal.* Vol.90. 282-300.
 69. Taniguchi, M. (2004). Recent developments in statistical asymptotic theory for time series analysis. *Ouyo-Suri (in Japanese)*, Vol. 14, 13-23.
 70. Lee, S. and Taniguchi, M. (2004). Asymptotic theory for ARCH-SM models : LAN and residual empirical processes. *Statistica Sinica* Vol.15, 215-234 .
 71. Taniguchi, M. (2005). Discriminant analysis for time series. *J. Jap. Statist. Soc.* Vol. 35, 71-79 (in Japanese).
 72. Taniguchi, M. and Hirukawa, J. (2005). The Stein-James estimator for short- and long-memory Gaussian processes. *Biometrika* Vol. 92, 737-746.
 73. Chandra, A. S. and Taniguchi, M. (2006). Minimum alpha-divergence estimation for ARCH models. *J. Time Ser. Anal.* Vol. 27, 19-39.
 74. Hirukawa, J. and Taniguchi, M. (2006). LAN theorem for non-Gaussian locally stationary processes and its applications. *J. Statist. Plan. Inf.* Vol. 136, 640-688 .
 75. Taniguchi, M., Maeda, K. and Puri, M.L. (2006). Statistical analysis of a class of factor time series models. *The special issue of J. Statist. Plan. Inf.* 136, 2367-2380, in honor of Professor Shanti Gupta.
 76. Kato, H., Taniguchi, M. and Honda, M. (2006). Statistical analysis for multiplicatively modulated nonlinear autoregressive model and its applications to electrophysiological signal analysis in humans. *IEEE Trans. Signal Processing.* Vol.54-9, 3414-3425.
 77. Senda, M. and Taniguchi, M. (2006). James-Stein estimators for time series regression models. *J. Multivariate Anal.* 97, 1984-1996 *Fujikoshi Volume*.
 78. Tamaki, K. and Taniguchi, M. (2007). Higher order asymptotic option valuation for non-Gaussian dependent return. *J. Statist. Plan. Inf. for the Special*

- Issue in honor of Professor Madan L. Puri.* 137, 1043-1058.
79. Shiraishi, H. and Taniguchi, M. (2007). Statistical estimation of optimal portfolios for locally stationary returns of Assets. *International Journal of Theoretical and Applied Finance.* 10, 129-154.
 80. Taniguchi, M., Shiraishi, H. and Ogata, H. (2007). Improved estimation for the autocovariances of a Gaussian stationary process. *Statistics.* 41-4, 269-277.
 81. Amano, T. and Taniguchi, M. (2008). Asymptotic efficiency of conditional least squares estimators for ARCH models. *Statist. Prob. Letters.* 78-2, 179-185.
 82. Taniguchi, M. (2008). Non-regular estimation theory for piecewise continuous spectral densities. *Stochastic Processes and Their Applications.* 118, 153-170.
 83. Taniai, H. and Taniguchi, M. (2008). Statistical estimation errors of VaR under ARCH returns. *J. Statist. Plan. Inf. for the Special Issue in honor of Professor J. Ogawa.* 138, 3568-3577.
 84. Kato, H., Taniguchi, M., Nakatani, T. and Amano, S. (2008). Classification and similarity analysis of fundamental frequency patterns in infant spoken language acquisition. *Statistical Methodology.* 5, 187-208.
 85. Shiraishi, H. and Taniguchi, M. (2008). Statistical estimation of optimal portfolios for non-Gaussian dependent returns of assets. *J. Forecasting.* 27, 193-215.
 86. Hirukawa, J., Kato, H., Tamaki, K. and Taniguchi, M. (2008). Generalized information criteria in model selection for locally stationary processes. *J. Jap. Statist. Soc..* 38-1, 157-171.
 87. Ogata, H. and Taniguchi, M. (2009). Cressie-Read power divergence statistics for non Gaussian stationary processes. *Scandinavian J. Statistics* 36, 141-156.
 88. Nishikawa, M. and Taniguchi, M. (2009). Discriminant analysis for dynamics of stable processes. *Statistical Methodology* . 6, 82-96.
 89. Taniguchi, M., Ogata, H. and Shiraishi, H. (2009). Preliminary test estimation for regression models with long-memory disturbance. *Zacks Festschrift in Comm. Statist.* 38, 1-12.
 90. Shiraishi, H. and Taniguchi, M. (2009). Statistical estimation of optimal portfolios depending on higher order cumulants. *Annales de I'I.S.U.P..* 3- 18.
 91. Taniguchi, M. and Amano, T. (2009). Systematic approach for portmanteau tests in view of Whittle likelihood ratio. *J. Jap. Stat. Soc.* 39, 177-192.
 92. Ishioka, T., Kawamura, S., Amano, T. and Taniguchi, M. (2009). Spectral

- analysis for intrinsic time processes. *Statist. Probab. Letters* 79, 2389-2396.
93. Watanabe, T., Shiraishi, H. and Taniguchi, M. (2010). Cluster analysis for stable processes. *Communications in Statistics* 39, 1630-1642.
 94. Taniguchi, M. (2010). Asymptotic theory for time series analysis. *Sugaku, Iwanami* 62 50-74 (in Japanese).
 95. Ogata, H. and Taniguchi, M. (2010). Empirical likelihood approach for non-Gaussian vector stationary processes and its application to minimum contrast estimation. *Austral. New Zeal. J. Statist.* 52, 451-468.
 96. Kanai, H., Ogata, H. and Taniguchi, M. (2010). Estimating function approach for CHARN models. *Metron* Vol.LXVIII, 1-21.
 97. Hatai, I., Shiraishi, H. and Taniguchi, M. (2010). Statistical testing for asymptotic no-arbitrage in financial markets. *J. Statistics: Advance in Theory and Applications.* 3, 27-42.
 98. Naito, T., Asai, K., Amano, T. and Taniguchi, M. (2010). Local Whittle likelihood estimators and tests for non-Gaussian stationary processes. *Statist. Inference for Stochastic Processes* 13,163-174.
 99. Shiohama, T., Hallin, M., Veredas, D. and Taniguchi, M. (2010). Dynamic portfolio optimization using generalized dynamic conditional heteroskedastic factor models. *J. Japan Statist. Soc.* 40-1, 145-166.
 100. Hirukawa, J., Taniai, H., Hallin, M. and Taniguchi, M. (2010). Rank-based inference for multivariate nonlinear and long-memory time series models. *J. Japan Statist. Soc.* 40-1, 167-187.
 101. Taniguchi, M. (2011). Optimal statistical inference in financial engineering. To appear in *International ENCYCLOPEDIA of Statistical Science*. 10.1007/978-3-642-04898-2. Springer.
 102. Amano, T. and Taniguchi, M. (2011). Control variate method for stationary processes. *J. Econometrics* 165, 20 - 29.
 103. Maeyama, Y., Tamaki, K. and Taniguchi, M. (2011). Preliminary test estimation for spectra. *Statist. and Probab. Letters* 81,No.11, 1580-1587.
 104. Amano, T., Kato, T. and Taniguchi, M. (2012). Statistical estimation for CAPM with long-memory dependence. *Advances in Decision Sciences : Special Issue on "Statistical Estimation of Portfolios for Dependent Financial Returns"*. Lead Guest Editor, Taniguchi, M. Article ID 571034, 12 pages.

- <http://dx.doi.org/10.1155/2012/571034>
105. Taniguchi, M. and Hirukawa, J. (2012). Generalized information criterion. *J. Time Series Analysis* 33, 287 - 297.
<http://dx.doi.org/10.1111/j.1467-9892.2011.00759.x>
106. Taniguchi, M., Tamaki, K., DiCiccio, T.J. and Monti, A.C. (2012). Jackknifed Whittle estimators. *Statistica Sinica* 22-3, 1287 - 1304.
<http://dx.doi.org/10.5705/ss.2011.113>
107. Taniguchi, M., Petkovic, A., Kase, T., DiCiccio and Monti, A.C. (2012). Robust portfolio estimation under skew-normal return processes. *The European Journal of Finance* .1 - 22, iFirst.
<http://dx.doi.org/10.1080/1351847X.2011.640341>
108. Hamada, K., Dong Wei Ye and Taniguchi, M. (2012). Statistical portfolio estimation under the utility function depending on exogenous variables. *Advances in Decision Sciences : Special Issue on "Statistical Estimation of Portfolios for Dependent Financial Returns"*. Lead Guest Editor, Taniguchi, M. Article ID 127571, 16 pages.
109. Shiraishi, H., Ogata, H., Amano, T., Patilea, V., Veredas, D. and Taniguchi, M. (2012). Optimal portfolios with end-of-period target. *Advances in Decision Sciences : Special Issue on "Statistical Estimation of Portfolios for Dependent Financial Returns"*. Lead Guest Editor, Taniguchi, M. Article ID 703465, 13 pages.
<http://dx.doi.org/10.1155/2012/703465>
110. Nagahata, H., Suzuki, T., Usami, Y., Yokoyama, A., Ito, J., Hasegawa, H. and Taniguchi, M. (2012). Various problems in time series analysis. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol. 8, 1 - 30.
111. Hamada, K. and Taniguchi, M. (2012). Multi-step ahead portfolio estimation for dependent return processes. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol. 8, 47 - 56.
112. Taniai, H., Usami, T., Suto, N. and Taniguchi, M. (2012). Asymptotics of realized volatility with non-Gaussian ARCH(infty) microstructure noise. *J.*

Financial Econometrics 10, 617-636.

<http://dx.doi.org/10.1093/jjfinec/nbs005>

113. Yokozuka, J. and Taniguchi, M. (2013). Asymptotic theory for near unit root autoregression with infinite innovation variance. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol. 9, 1-24.
114. Shoyama, Y., Shirataki, T., Nagayasu, S. and Taniguchi, M. (2013). Statistical asymptotic theory for financial time series. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol. 9, 25-44.
115. Hamada, K. and Taniguchi, M. (2013). Constrained Whittle estimators and shirinked Whittle estimators. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol. 9, 55-66.
116. Ando, H., Yamashita, T. and Taniguchi, M. (2013). Portfolios influenced by causal variables under long-range dependent returns. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol. 9, 67-84.
117. Kobayashi, I., Yamashita, T. and Taniguchi, M. (2013). Portfolio estimation under causal variables. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol. 9, 85-100.
118. Hamada, K. and Taniguchi, M. (2014). Shrinkage estimation and prediction for time series. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol.10, 3-18.
119. Hamada, K. and Taniguchi, M. (2014). Statistical portfolio estimation for non-Gaussian return process. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol.10,69-86.
120. Iizuka, K., Matsuura, K. and Taniguchi, M. (2015). Asymptotic properties of the sample variance matrix for high dimensional dependent data. *ASTE, Research Institute for Science and Engineering, Waseda University* Special

- Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol.12, 1 - 10.
121. Haga, K., Koji, M. and Taniguchi, M. (2015). High dimensional statistical analysis for time series. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol.12, 11 - 30.
 122. Suto, Y., Liu, Y. and Taniguchi, M. (2015). Asymptotic theory of parameter estimation by a contrast function based on interpolation error. *Stat. Inference Stoch Process* DOI 10.1007/s11203-015-9116-y.
 123. Akashi, F., Liu, Y. and Taniguchi, M. (2015). An empirical likelihood approach for symmetric alpha-stable processes. *Bernoulli*, 21, 2093 - 2119.
 124. Koike, R., Dou, X., Taniguchi, M. and Xue, Y. (2016). Granger causality test via Box-Cox transformations. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol.13,3-18.
 125. Suto, Y. and Taniguchi, M. (2016). Shrinkage interpolation for stationary processes. *ASTE, Research Institute for Science and Engineering, Waseda University* Special Issue "Financial and Pension Mathematical Science : Editor, M. Taniguchi, Vol.13,35-42.
 126. Giraitis, L., Taniguchi, M. and Taqqu, M.S. (2017) Asymptotic normality of quadratic forms of martingale differences. *Stat. Inference Stoch Process* 20, no. 3, 315327. DOI 10.1007/s11203-016-9143-3.
 127. Kato, Solvang H. and Taniguchi, M. (2017). Portfolio estimation for spectral density of categorical time series data. *Far East J. theoretical statistics* 53-1, 19-33. DOI.org 10.17654/
 128. Kato, Solvang H. and Taniguchi, M. (2017). Microarray analysis using rank order statistics for ARCH residual empirical process. *Open Journal of Statistics* . 7, 54-71, DOI:10.4236/ojs.2017.71005.
 129. Liu, Y., Nagahata, H., Uchiyama, H. and Taniguchi, M. (2017). Discriminant and cluster analysis of possibly high-dimensional time series data by a class of disparities. *Com. Stat. - Simul. Computation* 46-10, 8014-27. Doi.org/10.1080/03610918.2016.1263732.
 130. Chen, C.W.S., Hsu, Y.C. and Taniguchi, M. (2017). Discriminant Analysis

- by Quantile Regression with Application on the Climate Change Problem. *J. Stat. Plan. Inf.* 187, 1727.
131. Akashi, F., Odashima, H., Taniguchi, M. and Monti, A.C. (2018). A new look at portmanteau test. *Sankhya*, Vol. 80 - A. Part I, 121-137. DOI 10.1007/s13171-017-0109-3.
 132. Taniguchi, M., Shiraishi, H., Hirukawa, J., Kato, Solvang, H. and Yamashita, T. (2018). *Statistical Portfolio Estimation*. CRC Press, Boca Raton, FL, x+377 pp. ISBN: 978-1-4665-0560-5.
 133. Monti, A.C. and Taniguchi, M. (2018). Adjustments for a class of tests under nonstandard conditions. *Statistica Sinica*, 28-3, 1437-1458, DOI 10.5705/ss.202016.0093.
 134. Liu, Y., Tamura, Y. and Taniguchi, M. (2018). Asymptotic theory of test statistic for sphericity of high-dimensional time series. *J. Time Ser. Anal.*, 39-3, 402-416. DOI:10.1111/jtsa.12288.
 135. Shiraishi, H., Taniguchi, M. and Yamashita, T. (2018). Higher-order asymptotic theory of shrinkage estimation for general statistical models. *J. Multivariate Anal.* . 166, 198-211. DOI.org/10.1016/j.jmva.2018.03.006.
 136. Nagahata, H. and Taniguchi, M. (2018). Analysis of variance for multivariate time series. *Metron*. 76-1, 69 - 82.
 137. Nagahata, H. and Taniguchi, M. (2018). Analysis of variance for high-dimensional time series. *Stat. Inference Stoch. Process.* 21-2, 455 - 468.
 138. Giraitis, L., Taniguchi, M. and Taqqu, M.S. (2018). Estimation pitfalls when the noise is not i.i.d. *Jpn. J. Stat. Data Sci.* DOI 10.1007/s42081-018-0004-8.
 139. Liu, Y., Akashi, F. and Taniguchi, M. (2018). *Empirical Likelihood and Quantile Methods for Time Series* Springer Briefs in Statistics, Springer-Verlag, 136 pages.
 140. Liu, Y., Xue, Y. and Taniguchi, M. (2019). Robust linear interpolation and extrapolation of stationary time series in L_p . To appear in *J. Time Ser. Anal.*.