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.

7. Akashi, F., Taniguchi, M., Monti, A.C. and Amano, T. (2021). *Diagnostic Methods in Time Series* Springer Briefs in Statistics, Springer-Verlag, 108 pages Doi.org/10.1007/978-981-16-2264-9

Special Issues

8. Editors : Taniguchi, M., Cathy W.S.Chen, Hirukawa, J., Shiraishi, H., Tamaki, K. and Veredas, D.(2012). *Special Issue on " Stattistical 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. *Stochatic 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. *Stochatic 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 Mathodology.* 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. Goto, Y. and Taniguchi, M. (2019) Robustness of zero crossings estimator. *J. Time Ser. Anal.* 40 815-830.

141. Liu, Y., Xue, Y. and Taniguchi, M. (2020). Robust linear interpolation and extrapolation of stationary time series in Lp. *J.Time Ser. Anal.* 41, 229-248.

142. Goto, Y. and Taniguchi, M. (2020) Discriminant analysis based on binary time

series. *Metrika 83, 569-595* DOI.org/10.1007/s00184-019-00746-1

143. Xue, Y. and Taniguchi, M. (2020) Local Whittle likelihood approach for generalized divergence. *Scand. J. Statist. 4, No. 1, 182-195.* DOI: 10.1111/sjos.12418
144. Akashi, F., Taniguchi, M. and Monti, A.C. (2020) Robust causality test of infinite variance processes. *J. Econometrics 216 No. 1, 235-245.*.
145. Xue, Y. and Taniguchi, M. (2020) Modified LASSO estimators for time series regression models with dependent disturbances. *Statistical Methods and Applications* DOI 10.1007/s10260-020-00506-w
146. Taniguchi, M., Kato, S., Ogata, H. and Pewsey, A. (2020) Models for circular data from time series spectra. *J. Time Series Anal.* 41, 808-829, DOI:10.1111/jtsa.12549
147. Chen, C.W.S., Lee, S., Dong,M.C. and Taniguchi, M.(2021). What factors drive the satisfaction of citizens on governments' responses to COVID-19 ? *International J. of Infectious Diseases* , 102, 327-331, Doi.org/10.1016/j.ijid.2020.10.050
148. Akashi, F., Taniguchi, M. and Tanida, Y. (2021). Estimation of linear functional of large spectral density matrix and application to Whittle's approach, To appear in *Japanese Journal of Statistics and Data Science.*
149. Liu, Y. and Taniguchi, M. (2021) Minimax estimation for time series models, To appear in *Metron*
150. Liu,Y., Tanida, Y. and Taniguchi, M. (2021). Shrinkage estimation for multivariate time series. To appear in *Statistical Inference for Stochastic Processes* DOI:10.1007/s11203-021-09248-2