

Curriculum Vitae - Naoya Katayama Ph.D. in Economics

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Name

- Naoya Katayama

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Date of Birth

- February 6, 1974

Citizenship

- Japan

Description

- Age: 37, Male, Married

Educational Background

- Ph.D. in Economics, Hitotsubashi University, 2004
- M.A. in Economics, Hitotsubashi University, 2000
- B.A. in Science, Hiroshima University, 1998

Field of Specialization

- Econometrics, Time Series Analysis, Mathematical Statistics

Professional Experience

- 2004-2007. JSPS Post Doctoral Fellow at Hitotsubashi University
- 2007-2010. Associate Professor, Department of Economics, Kyushu University
- 2010-present. Associate Professor, Department of Economics, Kansai University

Published Academic Work

- On Multiple Portmanteau Tests. *Journal of Time Series Analysis*, 30(5), 487-504, 2009.
- Asymptotic Prediction of Mean Squared Error for Long-Memory Processes with Estimated Parameters. *Journal of Forecasting*, 27(8), 690-720, 2008.
- An Improvement of The Portmanteau Statistics. *Journal of Time Series Analysis*, 29 (2), 359-370. 2008.
- Seasonally and Fractionally Differenced Time Series. *Hitotsubashi Journal of Economics*, vol.48, No.1, 25-55. 2007.
- On Model-selection Problems in Terms of Prediction Mean Squared Error. *Proceeding of the Institute of Statistical Mathematics*, vol.54, No.2, pp.481-510. 2006 (Japanese).
- Essays on Seasonally and Fractionally Differenced Time Series. *Ph.D. Thesis, Hitotsubashi University*. 2004.

Membership in Academic Society

- Econometric Society
- Japan Statistical Society