

CURRICULUM VITAE

AKIHIKO NODA, PH.D.

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PERSONAL DETAILS

Gender: Male
Date of Birth: 21th of March, 1981
Citizenship: Japan
Marital Status: Married

CURRENT ACADEMIC POSITION

Apr.2012–present Assistant Professor, Faculty of Economics, Wakayama University
Sep.2011–present Extramural Collaborative Researcher (GCOE), Keio University and Institute of Economics Research, Kyoto University
Apr.2011–present Collaborative Researcher, Keio Economic Observatory, Keio University

EDUCATION

Jan 17, 2012 Ph.D. in Business and Commerce, Keio University.
Dissertation Title: *Essays on Generalized Empirical Likelihood Analysis Using the Japanese Financial Data*
Committee Members: Hitoshi Hayami (Chair), Kazushige Shimpo and Yukitami Tsuji

Mar 23, 2007 M.A. in Business and Commerce, Keio University.
Dissertation Title: *Intergenerational Welfare Analysis of Tax Reforms in Japan* (in Japanese)
Committee Members: Naosumi Atoda (Chair), Hitoshi Hayami, and Yoshio Higuchi

RESEARCH INTERESTS

Financial Econometrics, Time Series Analysis, and Macroeconomics

PAPERS

Published Papers

1. The GEL Estimates Resolve the Risk-free Rate Puzzle in Japan (with Mikio Ito), *Applied Financial Economics*, 22(5), 365-374, 2012.
2. Testing the “Catching up with the Joneses” Model with Consumption Externality: Some Evidence from Japan, *Economics Bulletin*, 31(2), 1648-1658, 2011.
3. Measuring the Intertemporal Elasticity of Substitution for Consumption: Some Evidence from Japan (with Shunsuke Sugiyama), *Economics Bulletin*, 30(1), 524-533, 2010.

Submitted Papers

1. CCAPM with Time-Varying Parameters: Some Evidence from Japan (with Mikio Ito), submitted.
2. Alternative GMM Estimators for the CCAPMs: An Empirical Literature Survey in Japan, under revision.

Discussion/Working Papers

1. Dynamic Stock Market Linkages and Market Efficiency (with Mikio Ito), [Preprint: arXiv:1203.5176].
2. The Evolution of Market Efficiency and its Periodicity (with Mikio Ito), [Preprint: arXiv:1202.0100].
3. Addictive Behavior of Japanese Husbands and Wives (with Kazuki Kamimura), Keio/Kyoto Global COE Discussion Paper Series, DP2010-016.
4. A Note on Quantiles of Obesity: Evidence from Japanese Micro Data (with Kazuki Kamimura), Joint Research Center for Panel Studies Discussion Paper Series, DP2009-012.

Works in Progress

1. Dynamic International Market Linkages Between Stock Returns and Government Bonds Yields (with Mikio Ito).
2. Measuring the Time-Varying Beta on the Fama-French Three-Factor Model (with Mikio Ito).
3. Estimating the Structural Breaks with Dynamic Jumps on the Stock Market (with Mikio Ito).
4. Measuring the Time-Varying Market Efficiency of the Dojima Rice Futures Market in Prewar Japan (with Kiyotaka Maeda).
5. Measuring the Time-Varying Market Efficiency of the Fukagawa Rice Futures Market in Prewar Japan (with Kiyotaka Maeda).
6. The Determinants of Individual Risk Attitudes in Japan (with Kazuki Kamimura).
7. Quality of Stock Market and Capital Accumulation: Theory and Evidence (with Makoto Yano).

Other Refereed Papers in Books

1. Testing the Rational Addiction Model using Japanese Panel Data (with Kazuki Kamimura, in Japanese), in Miki Seko, Hiroshi Teruyama, Isamu Yamamoto, and Yoshio Higuchi eds., *Dynamisim of Japanese Household Behavior*, Vol.7, Chapter 4, Keio University Press, 2011.
2. Household Borrowing Behavior and Economic Fluctuation (with Kazuki Kamimura, in Japanese), in Miki Seko, Hiroshi Teruyama, Isamu Yamamoto, and Yoshio Higuchi eds., *Dynamisim of Japanese Household Behavior*, Vol.6, Chapter 7, Keio University Press, 2010.

Other Non-refereed Papers in Books

1. Household Behavior and the Economic Crisis: Some Evidence from Keio Household Panel Survey 2010 (with Keio University GCOE Program, in Japanese) in Miki Seko, Hiroshi Teruyama, Isamu Yamamoto, and Yoshio Higuchi eds., *Dynamisim of Japanese Household Behavior*, Vol.7, Chapter 1, Keio University Press, 2011.
2. Economic Fluctuation and Household Behavior: Some Evidence from Keio Household Panel Survey 2009 (with Keio University GCOE Program, in Japanese), in Miki Seko, Hiroshi Teruyama, Isamu Yamamoto, and Yoshio Higuchi eds., *Dynamisim of Japanese Household Behavior*, Vol.6, Chapter 1, Keio University Press, 2010.
3. Estimating a Structure of Labor Supply and an Impact of Involuntary Working in Japan (with Isamu Yamamoto, in Japanese), in Yoshio Higuchi, Miki Seko, and Hiroshi Teruyama eds., *Dynamism of Japanese Household Behavior*, Vol.5, Chapter 2, Keio University Press, 2009.

4. Tax Reduction and Women's Labor Force Participation in Japan: Some Evidence from Keio Household Panel Survey (with Akihito Toda, in Japanese), in Yoshio Higuchi, and Miki Seko eds., *Dynamism of Japanese Household Behavior*, Vol.4, Chapter 4, Keio University Press, 2008.
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PRESENTATIONS

Conference Presentations

- Dynamic Stock Market Linkages and Market Efficiency
 - Japanese Economic Association 2011 Autumn Meeting at Kyushu Sangyo University (October 2012, expected).
- The Evolution of Market Efficiency and its Periodicity presented at:
 - Western Economic Association International Annual Conference in San Francisco (June-July 2012, expected).
 - Nippon Finance Association 2012 Annual Meeting at Hitotsubashi University (May 2012).
- CCAPM with Time-Varying Parameters: Some Evidence from Japan, presented at:
 - Japanese Economic Association 2011 Autumn Meeting at University of Tsukuba (October 2011).
 - Nippon Finance Association 2011 Annual Meeting at Waseda University (May 2011).
- Addictive Behavior of Japanese Husbands and Wives, presented at:
 - Japanese Economic Association 2011 Spring Meeting at Kumamoto Gakuen University (May 2011).
- The GEL Estimates Resolve the Risk-free Rate Puzzle in Japan, presented at:
 - Nippon Finance Association 2010 Annual Meeting at Sophia University (May 2010).
- Measuring the Intertemporal Elasticity of Substitution for Consumption: Some Evidence from Japan, presented at:
 - Japan Institute of Public Finance 2008 Annual Meeting at Kyoto University (October 2008).
- Intergenerational Welfare Analysis of Tax Reforms in Japan (in Japanese), presented at:
 - Japan Institute of Public Finance 2007 Annual Meeting at Meiji University (October 2007).

Seminar Presentations

- The Evolution of Market Efficiency and its Periodicity presented at:
 - Keio Economic Observatory Seminar at Keio Economic Observatory (January 2012).
- CCAPM with Time-Varying Parameters: Some Evidence from Japan, presented at:
 - Keio Economic Observatory Seminar at Keio Economic Observatory (January and October 2011).
- The GEL Estimates Resolve the Risk-free Rate Puzzle in Japan, presented at:
 - Keio Economic Observatory Seminar at Keio Economic Observatory (September 2010).
- Measuring the Intertemporal Elasticity of Substitution for Consumption: Some Evidence from Japan, presented at:
 - Keio Economic Observatory Seminar at Keio Economic Observatory (June 2010).
 - Economics Seminar at Meiji University (December 2008).

TEACHING EXPERIENCE

Fall 2012	Finance II (Undergraduate, Wakayama University)
Spring 2012	Finance I (Undergraduate, Wakayama University)
Fall 2011	Seminar on Introductory Economics B (Undergraduate, Toyo University)
	Seminar on Microeconomics I & II (Undergraduate, Toyo University)
Spring 2011	Seminar on Introductory Economics A (Undergraduate, Toyo University)
	Macroeconomics (Undergraduate, Toyo University)
	Seminar on Macroeconomics (Undergraduate, Toyo University)
Fall 2010	Japanese Economy II (Undergraduate, Kanagawa University)
	Information Processing in Economics II (Undergraduate, Kanagawa University)

Spring 2010	Japanese Economy I (Undergraduate, Kanagawa University)
	Information Processing in Economics I (Undergraduate, Kanagawa University)
Fall 2009	Information Processing in Economics II (Undergraduate, Kanagawa University)
Spring 2009	Information Processing in Economics I (Undergraduate, Kanagawa University)
Fall 2007	Public Finance II (Graduate, Keio University)
Spring 2007	Public Finance I (Graduate, Keio University)

WORK EXPERIENCE

Apr.11–Mar.12	Assistant Professor, Faculty of Economics, Toyo University.
Apr.10–Mar.11	Postdoctoral Associate, Keio Advanced Research Centers (GCOE), Keio University.
Oct.08–Mar.10	Research Associate, Keio Advanced Research Centers (GCOE), Keio University.
Apr.07–Sep.08	Research Associate, Research Information Centers (21COE), Keio University.
Jan.06–Mar.06	Research Assistant, Research and Statistics Department, Bank of Japan.

FELLOWSHIPS AND GRANTS

2011	Keio Gijuku Academic Development Funds (¥600,000, Member of a research project)
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INFORMATION TECHNOLOGY

Primary Computer

Machine Code: iMac 2011 Mid (customized)

CPU: 3.4GHz Quad-Core Intel Core “i7” Processor

Main Memory: 16GB (1333MHz DDR3 SDRAM)

Secondary Computer

Machine Code: MacBook Pro 2010 Mid (customized)

CPU: 2.66GHz Dual-Core Intel “Core 2 Duo” Processor

Main Memory: 8GB (1067MHz DDR3 SDRAM)

Mobile Computer

Machine Code: MacBook Air 2011 Mid (customized)

CPU: 1.8GHz Dual-Core Intel "i7" Processor

Main Memory: 4GB (1333MHz DDR3 SDRAM)

Computer Skills

R, Python, Stata, and L^AT_EX.

PROFESSIONAL ACTIVITIES

Professional Memberships

Econometric Society

Japanese Economic Association

Nippon Finance Association

Discussant

- Fall Meeting of the Japanese Economic Association at University of Tsukuba (October 2011).
 - Household Saving in Different Family Types: Evidence from Japanese Micro Data, by Oleksandr MOVSHUK (Faculty of Economics, Toyama University)

Refereeing

Applied Financial Economics (2), Economics Bulletin (2), and International Journal of Economic Theory.

REFERENCES AND CO-AUTHORS

References

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