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Curriculum Vitae

Eiji Kurozumi

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OFFICE ADDRESS (MAILING ADDRESS):
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BIRTH:
1969

CITIZENSHIP:
Japan

DESCRIPTION:
Age: 52, Male, Married

EDUCATION:
Ph.D. in Economics: Hitotsubashi University, March 2000
M.A. in Economics: Hitotsubashi University, March 1997
B.A. in Economics: Hitotsubashi University, March, 1992

EMPLOYMENT:
Professor,
Department of Economics, Hitotsubashi University, October 2009 to Present
Visiting Associate Professor,
Institute of Economic Research, Kyoto University, April 2006 to March 2007
Visiting Scholar,
Department of Economics, Boston University, September 2003 to August 2005
Associate Professor,
Graduate School of Economics, Hitotsubashi University, April 2003 to September 2009
Assistant Professor,
Graduate School of Economics, Hitotsubashi University, October 2000 to March 2003
Research Fellow,
The Japan Society for the Promotion and Science, April 2000 to September 2000
Assistant Researcher,
Socio-Economic Research Center, Central Research Institute of Electric Power Industry, April 1992 to March 1994

RESEARCH FIELD:
Time series analysis, econometrics

PUBLICATIONS (PAPERS):

- Time-Transformed Test for Bubbles under Non-stationary Volatility (with Anton Skrobotov and Alexey Tsarev), Journal of Financial Econometrics, 2022.

- Asymptotic Behavior of Delay Times of Bubble Monitoring Tests, Journal of Time Series Analysis, 2021.
- Monitoring Parameter Changes in Models with a Trend (with Peiyun Jiang), Journal of Statistical Planning and Inference, 2020.
- Asymptotic Properties of Bubble Monitoring Tests, Econometric Reviews, 2020.
- Power Properties of the Modified CUSUM Tests (with Peiyun Jiang), Communications in Statistics - Theory and Methods, 2018.
- Confidence Sets for the Date of a Structural Change at the End of a Sample, Journal of Time Series Analysis, 2018.
- Confidence Sets for the Break Date in Cointegrating Regressions (with Anton Skrobotov), Oxford Bulletin of Economics and Statistics, 2018.
- Monitoring Parameter Constancy with Endogenous Regressors, Journal of Time Series Analysis, 2017.
- Construction of Confidence Sets for the Break Date in Regression Models with Non-homogeneous Regressors (in Japanese), Journal of the Japan Statistical Society (Series J), 2016.
- Improving the Finite Sample Performance of Tests for a Shift in Mean (with Daisuke Yamazaki), Journal of Statistical Planning and Inference, 2015.
- Synergy Between an Improved Covariate Unit Root Test and Cross-sectionally Dependent Panel Data Unit Root Tests (with Kaddour Hadri and Daisuke Yamazaki), Manchester School, 2015.
- Confidence Sets for the Break Date Based on Optimal Tests (with Yohei Yamamoto), Econometrics Journal, 2015.
- Novel Panel Cointegration Tests Emending for Cross-Section Dependence with N Fixed (with Kaddour Hadri and Yao Rao), Econometrics Journal, 2015.
- Testing for Parameter Constancy in the Time Series Direction in Panel Data Models (Daisuke Yamazaki), Journal of Statistical Computation and Simulation, 2015.
- Testing for Multiple Structural Changes with Non-Homogeneous Regressors, Journal of Time Series Econometrics, 2015.
- Test for a Level Shift and the Non-Monotonic Power Problem (with Daisuke Yamazaki, in Japanese), Journal of the Japan Statistical Society (Series J), 2014.
- Estimation and Inference in Predictive Regressions (with Kohei Aono), Hitotsubashi Journal of Economics, 2013.
- Testing the Prebish-Singer Hypothesis Using Second Generation Panel Data Stationarity Tests with Break (with Rabah Arezki, Kaddour Hadri and Yao Rao), Economics Letters, 2012.
- Investigating Finite Sample Properties of Estimators for Approximate Factor Models When N Is Small (with Shinya Tanaka), Economics Letters, 2012.
- Model Selection Criteria for the Leads-and-Lags Cointegrating Regression (with In Choi), Journal of Econometrics, 2012.
- A Simple Panel Stationarity Test in the Presence of Serial Correlation and a Common Factor (with Kaddour Hadri), Economics Letters, 2012.
- A Locally Optimal Test for No Unit Root in Cross-Sectionally Dependent Panel Data (with Kaddour Hadri), Hitotsubashi Journal of Economics, 2011.

- Model Selection Criteria in Multivariate Models with Multiple Structural Changes (with Purevdorj Tuvaandorj), Journal of Econometrics, 2011.
- Reducing the Size Distortion of the KPSS Test (with Shinya Tanaka), Journal of Time Series Analysis, 2010.
- Construction of Stationarity Tests with Less Size Distortions, Hitotsubashi Journal of Economics, 2009.
- Asymptotic Properties of the Efficient Estimators for Cointegrating Regression Models with Serially Dependent Errors (with Kazuhiko Hayakawa), Journal of Econometrics, 2009.
- The Role of "Leads" in the Dynamic OLS Estimation of Cointegrating Regression Models (with Kazuhiko Hayakawa), Mathematics and Computers in Simulation, 2008.
- Economic Time Series Analysis and Unit Root Tests: Development and Perspective (in Japanese), Journal of the Japan Statistical Society (Series J), 2008.
- Test for the null hypothesis of cointegration with reduced size distortion (with Yoichi Arai), Journal of Time Series Analysis, 2008.
- Testing for the Null Hypothesis of Cointegration with a Structural Break (with Yoichi Arai), Econometric Reviews, 2007.
- The Wald-Type Test of a Normalization of Cointegrating Vectors, Journal of the Japan Statistical Society, 2007.
- Variable Lag Augmentation in Regression Models with Possibly Integrated Regressors: Some Experimental Results (with Taku Yamamoto), Hiroshima Economic Review, 2007.
- Efficient Estimation and Inference in Cointegrating Regressions with Structural Change (with Yoichi Arai), Journal of Time Series Analysis, 2007.
- Tests for Long-Run Granger Non-Causality in Cointegrated Systems, (with Taku Yamamoto), Journal of Time Series Analysis, 2006.
- Lag Augmentation in Regression Models with Possibly Integrated Regressors (with Taku Yamamoto), Hitotsubashi Journal of Economics, 2005.
- Equivalence of Two Expressions of the Impact Matrix (with Hiroaki Chigira and Taku Yamamoto), Econometric Theory, 2005.
- Detection of Structural Change in the Long-Run Persistence in a Univariate Time Series, Oxford Bulletin of Economics and Statistics, 2005.
- The Rank of a Sub-Matrix of Cointegration, Econometric Theory, 2005.
- Some Properties of the Point Optimal Invariant Test for the Constancy of Parameters, Journal of the Japan Statistical Society, 2003.
- Testing for Stationarity with a Break, Journal of Econometrics, 2002.
- The Limiting Properties of the Canova-Hansen Test Under Local Alternatives, Econometric Theory, 2002.
- Testing for Periodic Stationarity, Econometric Reviews, 2002.
- Modified Lag Augmented Vector Autoregressions, (with Taku Yamamoto), Econometric Reviews, 2000.

OTHER PAPERS:

- A New Test for Common Breaks in Heterogeneous Panel Data Models (with Peiyun Jiang), Discussion Paper Series HIAS-E-107, Hitotsubashi Institute for Advanced Study, Hitotsubashi University, May 2021.
- Confidence Sets for the Date of a Mean Shift at the End of a Sample, Discussion Paper #2017-06, Graduate School of Economics, Hitotsubashi University, 2017.
- The ET Interview: Professor Katsuto Tanaka (with In Choi), Econometric Theory, 2014.
- Covariate Unit Root Test for Cross-Sectionally Dependent Panel Data (with Daisuke Yamazaki and Kaddour Hadri), Global COE Hi-Stat Discussion Paper Series 256, Hitotsubashi University, 2012.
- Statistical Inference in Possibly Integrated/Cointegrated Vector Autoregressions: Application to Testing for Structural Changes (with Khashbaatar Dashtseren), Global COE Hi-Stat Discussion Paper Series 187, Hitotsubashi University, 2011.
- Testing the Rank of a Sub-Matrix of Cointegration with a Deterministic Trend, Discussion Paper #2003-14, Graduate School of Economics, Hitotsubashi University, 2003.
- Finite Sample Properties of the Test for Long-Run Granger Non-Causality in Cointegrated Systems (with Taku Yamamoto), Proceedings of International Congress on Modelling and Simulation 2001, Modelling and Simulation Society of Australia and New Zealand Inc., 2001.
- Essays on Testing for Stationarity Possibly with Seasonality and a Structural Change, Ph.D. Thesis Submitted to Hitotsubashi University, 2000.
- Testing for the Long Run Relation with Seasonal Cointegration, Manuscript, 1999.

PUBLICATIONS (BOOKS):

- Econometrics (in Japanese), Toyokeizai, 2016.
- "Modelling Nonlinear and Nonstationary Time Series" in Time Series Analysis: Methods and Applications" (in Japanese, translation), Asakurashoten, 2016.
- "Nonstationary Time Series" in Handbook of Economic Time Series Analysis (in Japanese), Asakurashoten, 20112.
- Statistics (in Japanese, with Kimio Morimune et. al.), Yuhikaku, 2008.
- Work Book on Introductory Statistics (Anaumeshiki Toukeisuri Wakuwaku Work Book in Japanese), Koudansha, 2003.

AWARDS:

- Distinguished Author Award 2020, Journal of Time Series Analysis, 2020.
- JSS Outstanding Research Award, Japan Statistical Society, 2015.
- Ogawa Research Promotion Award, Japan Statistical Society, 2008.

Others:

- Education and Research Council of Hitotsubashi University (FY2016-2017)