

Hiroshi Yamada

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Citizenship

Japan

Date of Birth

19th of March, 1967

Education

PhD, Economics, University of Tsukuba, 1999

Dissertation: “*Essays on Applied Econometric Time Series Analysis*”

MA, Economics, University of Tsukuba, 1994

BA, Economics, Hiroshima University, 1990

Current and Past Academic Appointments

2007.4 – Professor, Hiroshima University

2000.9 – 2007.3 Associate Professor, Hiroshima University

1997.4 – 2000.8 Associate Professor, Otaru University of Commerce

1994.4 - 1997.3 JSPS Research Fellow (DC1)

Visiting Positions

Visiting Professor, Victoria University of Wellington, New Zealand, 2007.9 -2008.1

Visiting Researcher, Pusan National University, Republic of Korea, 2003.10 - 2003.11

Senior Research Fellow, University of Copenhagen, Denmark, 2000.12 - 2001.11

Journal Articles

1. Yamada, H., 2017, A Trend Filtering Method Closely Related to ℓ_1 Trend Filtering, forthcoming in *Empirical Economics*.
2. Yamada, H., 2017, Why Does the Trend Extracted by the Hodrick-Prescott Filtering Seem to be More Plausible Than the Linear Trend? forthcoming in *Applied Economics Letters*. <http://dx.doi.org/10.1080/13504851.2017.1299095>
3. Yamada, H., 2017, Several Least Squares Problems Related to the Hodrick-Prescott Filtering, forthcoming in *Communications in Statistics – Theory and Methods*. <http://dx.doi.org/10.1080/03610926.2017.1285934>
4. Yamada, H., 2017, The Frisch-Waugh-Lovell Theorem for the Lasso and the Ridge Regression, forthcoming in *Communications in Statistics – Theory and Methods*, Vol. 46, No. 21, pp. 10897-10902 (Taylor and Francis). <http://dx.doi.org/10.1080/03610926.2016.1252403>
5. Yamada, H., 2017, Estimating the Trend in US Real GDP Using the ℓ_1 Trend Filtering, *Applied Economics Letters*. Vol. 24, No. 10, pp. 713-716 (Routledge). <http://dx.doi.org/10.1080/13504851.2016.1223811>
6. Yamada, H., 2017, A Small But Practically Useful Modification to the Hodrick-Prescott Filtering: A Note, *Communications in Statistics – Theory and Methods*, Vol. 46, No. 17, pp. 8430-8434 (Taylor and Francis). <http://dx.doi.org/10.1080/03610926.2016.1179764>
7. Yamada, H. and G. Yoon, 2016, Measuring the US NAIRU as a Step Function, *Empirical Economics*, Vol. 51, No. 4, pp. 1679-1688 (Springer). <http://dx.doi.org/10.1007/s00181-015-1048-2>
8. Yamada, H. and G. Yoon, 2016, Selecting the Tuning Parameter of the ℓ_1 Trend Filter, *Studies in Nonlinear Dynamics and Econometrics*, Vol. 20, 1, pp. 97-105 (De Gruyter). <https://doi.org/10.1515/snde-2014-0089>
9. Yamada, H., 2015, Ridge Regression Representations of the Generalized Hodrick-Prescott Filter, *Journal of the Japan Statistical Society*, Vol. 45, pp. 121-128 (TERRAPUB). <http://www.terrapub.co.jp/journals/jjss/pdf/4502/45020121.pdf>
10. Yamada, H. and G. Yoon, 2014, Is the Productivity-Based Explanation for the

Time-Varying US NAIRU Valid? , *Journal of Statistical Science and Application*, Vol. 2, pp. 119-123 (David Publishing).

11. Yamada, H., 2014, Estimating the Time-Varying NAIRU and the Phillips Curve Slope Simultaneously: A Note, *Applied Economics Letters*, Vol. 24, Issue 15, pp. 1057-1059 (Routledge).
12. Yamada, H. and Y. Wei, 2014, Some Theoretical and Simulation Results on the Frequency Domain Causality Test, *Econometric Reviews*, Vol. 33, 8, pp. 936-947 (Taylor & Francis).
13. Yamada, H. and G. Yoon, 2014, When Grilli and Yang Meet Prebisch and Singer: Piecewise Linear Trends in Primary Commodity Prices, *Journal of International Money and Finance*, Vol. 42, pp. 193-207 (Elsevier).
14. Yamada, H. and L. Jin, 2013, Japan's Output Gap Estimation and ℓ_1 Trend Filtering, *Empirical Economics*, Vol. 45, 1, pp. 81-88 (Springer).
15. Yamada, H., 2012, A Note on Bandpass Filters Based on the Hodrick-Prescott Filter and the OECD System of Composite Leading Indicators, *OECD Journal: Journal of Business Cycle Measurement and Analysis*, Vol. 2011/2, pp. 105-109 (OECD Publishing).
16. Yamada, H., S. Nagata and Y. Honda, 2010, A Comparison of Two Alternative Composite Leading Indicators for Detecting Japanese Business Cycle Turning Points, *Applied Economics Letters*, Vol.17, 875-879 (Routledge).
17. Yamada, H., Y. Honda and Y. Tokutsu, 2008, An Evaluation of the Japanese Leading Indicators, *OECD Journal: Journal of Business Cycle Measurement and Analysis*, Vol. 2007/2, pp. 217-233 (OECD Publishing).
18. Yamada, H., 2005, Nonlinear Co-trending and the Fisher Relation in Japan: A Note, *Applied Financial Economics Letters*, Vol. 1, pp. 285-287 (Routledge).
19. Yamada, H. and Y. Honda, 2005, Do Stock Prices Contain Predictive Information on Business Turning Points? A Wavelet Analysis, *Applied Financial Economics Letters*, Vol. 1, pp. 19-23 (Routledge).
20. Yamada, H., 2005, Wavelet-Based Beta Estimation and Japanese Industrial Stock Prices, *Applied Economics Letters*, Vol. 12, pp. 85-88 (Routledge).

21. Yamada, H., 2002, Real Interest Rate Equalization: Some Empirical Evidence from the Three Major World Financial Markets, *Applied Economics*, Vol. 34, pp. 2069-2073 (Routledge).
22. Yamada, H., 2002, On the Linkage of Real Interest Rates Between the US and Canada: Some Additional Empirical Evidence, *Journal of International Financial Markets, Institutions and Money*, Vol. 12, pp. 279-289 (Elsevier).
23. Yamada, H., 2000, M2 Demand Relation and Effective Exchange Rate in Japan: A Cointegration Analysis, *Applied Economics Letters*, Vol. 7, pp. 229-232 (Routledge).
24. Yamada, H., 1999, Empirical Evidence for the Export Promotion Strategies, *Applied Economics Letters*, Vol. 6, pp. 775-778 (Routledge).
25. Yamada, H., 1998, A Note on the Causality between Export and Productivity: An Empirical Re-examination, *Economics Letters*, Vol. 61, pp.111-114 (Elsevier).
26. Yamada, H. and H.Y. Toda, 1998, Inference in Possibly Integrated Vector Autoregressive Models: Some Finite Sample Evidence, *Journal of Econometrics*, Vol. 86, pp. 55-95 (Elsevier).
27. Yamada, H. and H.Y. Toda, 1997, A Note on Hypothesis Testing Based on the Fully Modified Vector Autoregression, *Economics Letters*, Vol. 56, pp. 27-39 (Elsevier).

Books

1. Toda, H.Y. and H. Yamada, 2007, *Foundations of Econometrics* (University of Tokyo Press) (in Japanese).
2. Hatanaka, M. and H. Yamada, 2003, *Co-Trending: A Statistical System Analysis of Economic Trends* (Springer-Verlag Tokyo).

Proceedings

1. Yamada, H., S. Nagata and Y. Honda, 2007, A Comparison of Two Alternative Composite Leading Indicators for Detecting Japanese Business Turning Points, MODSIM07 Proceedings, pp. 992-998.
2. Yamada, H., 2003, Some Monte Carlo Evidence on the Hypothesis Testing for the

Mean of the Stationary Vector Autoregressive Process, MODSIM 2003 Proceedings, pp.1251-1256.

Other Articles

1. Yamada, H., 2008, Business cycle synchronization, *Research Monthly Bulletin* Vol. 364, pp.20-23 (The Japan Economic Research Institute) (in Japanese).

Referee Service

American Economic Review, Applied Economics, Applied Economics Letters, Econometrics and Statistics, Economics Letters, Empirical Economics, Japanese Economic Review, Journal of Applied Statistics, Journal of Business Cycle Measurement and Analysis, Journal of Econometrics, Journal of the Japan Statistical Society