一橋大学経済研究所共同利用・共同研究拠点プロジェクト
「動学的パネルデータモデルによる多国間経済及びファイナンス波及分析」
研究集会プログラム

<u>Friday, March 10</u>

Venue：Hiroshima University of Economics, Tatemachi Campus, Room 132

Opening Remarks

10:00-10:05 Koichi Maekawa (Hiroshima University of Economics)

Macroeconometrics

Chair: Toshiaki Watanabe (Hitotsubashi University)

10:05-10:45 Koichi Maekawa (Hiroshima University of Economics) and Tadashi Nakanishi (The Institute of Statistical Mathematics) “Estimation of non-Gaussian SVAR models: a pseudo-log-likelihood function approach”

10:45-11:25 Hiroshi Morita (Hosei University) “The signaling effects of fiscal announcements”

11:25-12:05 Etsuro Shioji (Hitotsubashi University) “Responses of households’ expected Inflation to oil prices and the exchange rate: evidence from daily data”

Discussion Lunch

12:05-13:30

Time Series Analysis

Chair: Kazuhiko Hayakawa (Hiroshima University)

13:30-14:10 Naoto Kunitomo (The Institute of Statistical Mathematics) “Frequency regression and smoothing for noisy non-stationary time series” Online

14:10-14:50 Toshiaki Watanabe (Hitotsubashi University) “High-frequency realized stochastic volatility model”

14:50-15:10 Coffee Break

Panel Analysis

Chair: Koichi Maekawa (Hiroshima University of Economics)

15:10-15:50 Kazuhiko Hayakawa (Hiroshima University) “Linear panel regression models with non-classical measurement error: an application to investment equations”

15:50-16:30 Amirullah Setya Hardi (Gadjah Mada University) “Global value chains participation during the COVID-19 pandemic: a dynamic panel approach”

Discussion Dinner

17:00-