

Curriculum Vitae

Mototsugu Shintani

Correspondence Address

Department of Economics
Vanderbilt University
Box 351819 Station B, Nashville, TN 37235
Phone: (615) 322-2196
E-mail: mototsugu.shintani@vanderbilt.edu
Web page: <http://www.vanderbilt.edu/econ/faculty/Shintani>

Personal Information

Nationality: Japanese
Visa Status: O-1
Marital Status: Married

Current Position

Assistant Professor, Department of Economics, Vanderbilt University, August 2000-present.

Education

Ph. D. in Economics, Yale University, May 2000.
“Nonparametric Econometrics for Nonstationary and Chaotic Data,”
Committee: Peter C. B. Phillips (Chair), Oliver Linton, Christopher A. Sims.
M.Phil. in Economics, Yale University, May 1998.
M. A. in Economics, Osaka University, March 1993.
B. A. in Economics, Osaka University, March 1991.

Other Academic and Social Activities

Visiting Research Fellow, Economic and Social Research Institute, Cabinet Office, Government of Japan, 2001-2002.

Lecturer, Faculty of Business and Commerce, Keio University, 2001-2002.

Research Associate, Institute of Social and Economic Research, Osaka University, 1993-1994.

Professional Memberships

American Economic Association
Econometric Society
Japanese Economic Association

Fellowships, Honors and Awards

Carl A. Anderson Fellowship, Cowles Foundation, 1999.
Yale University Dissertation Fellowship, 1998.
Fulbright Fellowship, 1994-1996.
Ikueikai Scholarship, 1991-1993.

Work In Progress

“A Dynamic Factor Approach to Nonlinear Stability Analysis,” 2004.

“Quantifying Inflationary Pressure and Monetary Policy Response in the United States” (with Diana N. Weymark), 2004.

“Finite Sample Performance of Two-Step Estimators for Dynamic Factor Models,” 2003.

“Nonstationary Local Polynomial Autoregression and Its Applications” (with Joon Y. Park), 2001.

Papers Under Review

“A Nonparametric Measure of Convergence Toward Purchasing Power Parity,” 2003, under revision for *Journal of Applied Econometrics*.

“Persistence in Law-of-One-Price Deviations: Evidence from Micro-data” (with Mario J. Crucini), 2002, submitted for publication.

Publications

“Nonlinear Forecasting Analysis Using Diffusion Indexes: An Application to Japan,” 2004, *Journal of Money, Credit, and Banking*, forthcoming.

“Measuring the Economic Impact of Monetary Union: The Case of Okinawa,” (with Shinji Takagi, and Tetsuro Okamoto), 2004, *Review of Economics and Statistics*, forthcoming.

“Bootstrapping GMM Estimators for Time Series” (with Atsushi Inoue), 2004, *Journal of Econometrics*, forthcoming.

“Nonparametric Neural Network Estimation of Lyapunov Exponents and A Direct Test for Chaos” (with Oliver Linton), *Journal of Econometrics*; 120(1), May 2004, pages 1-33.

“No Evidence of Chaos But Some Evidence of Dependence in the U.S. Stock Market” (with Apostolos Serletis), *Chaos, Solitons and Fractals*; 17(2-3), July 2003, pages 449-454.

“Is There Chaos in the World Economy? A Nonparametric Test Using Consistent Standard Errors” (with Oliver Linton), *International Economic Review*; 44(1), February 2003, pages 331-358.

“A Simple Cointegrating Rank Test Without Vector Autoregression”, *Journal of Econometrics*; 105(2), December 2001, pages 337-362.

“Capital Mobility in the World Economy: An Alternative Test” (with Akihisa Shibata), *Journal of International Money and Finance*; 17(5), October 1998, pages 741-756.

“Excess Smoothness of Consumption in Japan”, *Japanese Economic Review*; 47(3), September 1996, pages 271-285.

“The Effect of Demographics on the Japanese Housing Market” (with Fumio Ohtake), *Regional Science and Urban Economics*; 26(2), April 1996, pages 189-201.

“Cointegration and Tests of the Permanent Income Hypothesis: Japanese Evidence with International Comparisons”, *Journal of the Japanese and International Economies*; 8(2), June 1994, pages 144-72.

Teaching Experience

Instructor, Economic Statistics, Forecasting (Undergraduate), Vanderbilt University.

Instructor, Statistical Analysis, Econometric Theory, Time Series Econometrics (Graduate), Vanderbilt University.

Teaching Assistant, Econometrics (Graduate), Econometrics (Undergraduate), Yale University.

Graduate Students Supervised

Inkoo Lee (Ph.D., in progress).

Jong-Hun Kim (Ph.D., in progress).

Roberto V. Penaloza (Ph.D., in progress).

Kun Yang (Ph.D., chair, in progress).

Sujit Kanti Das (Ph.D., chair, 2004, expected, University of Tennessee at Knoxville).

Haibin Wu (Ph.D., 2003, University of Alberta, Canada).

Kenta Iida (Master Degree, 2001, METI, Japanese government).

Refereeing Work

Econometrica, International Economic Review, Journal of Econometrics, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Econometrics Journal, Journal of Monetary Economics, Journal of Money, Credit and Banking, Journal of International Money and Finance, Review of International Economics, Explorations in Economic History, Journal of Housing Economics, Scottish Journal of Political Economy, The Financial Review, International Finance, Southern Economic Journal, Japanese Economic Review, China Economic Review, Asia-Pacific Economic Review, (Book chapter) Kluwer Academic Publishers, (Grant) National Science Foundation, Standard Research Grants Program of the Social Sciences and Humanities Research Council of Canada

Invited Seminars

Bank of Japan, Hitotsubashi University, Indiana University, Keio University, Kobe University, Kobe University of Commerce, Kyoto University, Osaka University, Tokyo

Metropolitan University, University of Montreal, University of Tokyo, Vanderbilt University, Yale University.

Conference Presentations

2004 Annual Meeting of the Society for Nonlinear Dynamics and Econometrics, Federal Reserve Bank of Atlanta.

2003 Midwest Econometrics Group Meetings, University of Missouri, Columbia.

2003 Econometric Time Series Conference, Johannes Kepler University, Linz, Austria.

2002 Common Features at Rio Conference, Rio de Janeiro, Brazil.

2002 NBER Summer Institute, Boston.

2002 Spring Meetings of Japanese Economic Association, Otaru, Japan.

2001 Far Eastern Meetings of Econometric Society, Kobe, Japan.

Departmental Services

Junior recruiting committee member, 2000-2001.

Senior recruiting committee member, 2002-2003.

Recruiting committee member, 2003-present.

Research committee member (Technology equipment coordinator), 2002-present.