**Hitotsubashi Conference on Economic Statistics**

**Date:** December 18 - 19, 2004  
**Place:** Rm 3201, Mercury Tower, Hitotsubashi University (See attached map)

**December 18 (Saturday)** in English

**Session 1:** 13:00 - 14:30  
Yasutomo Murasawa, Osaka Prefecture University  
"Do Coincident Indicators Have a One-Factor Structure?"

Atsushi Inoue, North Carolina State University (with Gary Solon)  
"Two-Sample Instrumental Variables Estimators"

**Coffee Break**

**Session 2:** 14:45 - 16:15  
Joint Session with Prof. Kanoh's Project.
Naoto Kunimoto, University of Tokyo (with T. W. Anderson and Yukitoshi Matsushita)  
"A New Light from Old Wisdoms : Alternative Estimation Methods of Microeconometric Models"

Takeshi Amemiya, Stanford University  
"Endogenous Sampling and Matching Method in Duration Models"

**Coffee Break**

**Session 3:** 16:30 - 18:00  
Invited Session, Jointly with Prof. Kanoh's Project.
Mike K. P. So, The Hong Kong University of Science and Technology  
"On a Threshold Heteroscedastic Model"

Roberto S. Mariano, Singapore Management University  
"Dynamic Autoregressions and State Space Models for Forecasting with Mixed frequencies"

**Reception:** 18:15 -

**December 19 (Sunday)** in Japanese

**Session 4:** 9:30 - 12:20  
高見満幸, 一橋大学  
"Nonlinear Drift Implicit in the Short-End of the Term Structure"

室井芳史, 東京大学  
「社債オプションの評価法について」

**Coffee Break** (10 min.)

浅井学, 東京都立大学 (with Michael McAleer)  
"Dynamic Asymmetric Leverage in Stochastic Volatility Models"

マッケンジー, コリン 慶應義塾大学 (with 鷹岡澄子)  
"Volatility and the Pricing of Japanese IPO Bonds"
December 19 (Sunday)

Lunch Break

Session 5  13:30 - 14:50  Joint Session with Prof. Kanoh's Project
竹内明香，一橋大学 (with 加納悟)
「オプション価格付け誤差からみるわが国のオプション市場の特徴」

汪金芳，千葉大学
"Marginal Likelihood for Generalized Linear Models"

Coffee Break

Session 6  15:00 - 17:00
赤司健太郎，東京大学
「倒産の質的パネル・モデル分析」

山本拓，一橋大学 (with 千本木弘明)
'Forecasting in Large Cointegrated Systems'

黒住英司，一橋大学
"Construction of stationarity tests with less size distortion"

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