

# Yasutomo Murasawa

## Home Address

Miike-dai, Minami-ku  
Sakai, Osaka 590-0134, Japan

## University Address

School of Economics  
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## Degrees

- PhD, Economics, University of Pennsylvania, 1999  
Dissertation: “Minimum Distance Factor Analysis of Time Series: Theory and Application”  
Dissertation Advisor: Roberto S. Mariano
- MA, Economics, Kyoto University, 1991
- BA, Economics, Kyoto University, 1989

## Journal Articles

- “A Coincident Index, Common Factors, and Monthly Real GDP” (with R. S. Mariano), *Oxford Bulletin of Economics and Statistics*, Vol. 72, pp. 27-46, 2010.
- “Do Coincident Indicators Have One-Factor Structure?”, *Empirical Economics*, Vol. 36, pp. 339-365, 2009.
- “Distribution-Free Statistical Inference for Generalized Lorenz Dominance Based on Grouped Data” (with K. Morimune), *Mathematics and Computers in Simulation*, Vol. 64, pp. 133-142, 2004.
- “A New Coincident Index of Business Cycles Based on Monthly and Quarterly Series” (with R. S. Mariano), *Journal of Applied Econometrics*, Vol. 18, pp. 427-443, 2003.

## Discussion Papers

- “Measuring Inflation Expectations Using Interval-Coded Data”, Discussion Paper 2009-4, School of Economics, Osaka Prefecture University, Nov. 2009.
- “Measuring the Natural Rates, Gaps, and Deviation Cycles”, Discussion Paper 2007-5, School of Economics, Osaka Prefecture University, Oct. 2007.
- “Statistical Inference for Generalized Lorenz Dominance Based on Grouped Data: A Reconsideration” (with K. Morimune), Discussion Paper 2002-1, College of Economics, Osaka Prefecture University, Sep. 2002.

**Experience**

- 2005– Professor, Osaka Prefecture University
- 2001–2005 Associate Professor, Osaka Prefecture University
- 1999–2001 Lecturer, Kyoto University
- 1993–1994 Senior Research Associate, Mitsubishi Research Institute, Inc.
- 1991–1993 Research Associate, Mitsubishi Research Institute, Inc.

**Referee Experience**

*Empirical Economics, Japan and the World Economy, Japanese Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of the Japanese and International Economies, Journal of the Japan Statistical Society, Kyoto Economic Review*