

OKUI, Ryo**CONTACT INFORMATION****Office address**

Institute of Economic Research, Kyoto University
Yoshida-Hommachi, Sakyo, Kyoto
Kyoto, 606-8501, Japan

Telephone

+81-75-753-7191

Fax

+81-75-753-7118

Email

okui@kier.kyoto-u.ac.jp

URL

<http://www.kier.kyoto-u.ac.jp/~okui/>

EMPLOYMENT

Associate Professor, Institute of Economic Research, Kyoto University, July 2009-present

Assistant Professor, Department of Economics, Hong Kong University of Science and Technology,
July 2005-June 2009

EDUCATION

Ph.D. in Economics, University of Pennsylvania, 2005

Master in Economics, Kyoto University, 2000

Bachelor in Economics, Kyoto University, 1998

Visiting student, Department of Economics, Yale University, 2004-2005

PUBLICATIONS**Refereed Journal Articles**

1. "Hahn-Hausman Test as a Specification Test," (Yoonseok Lee and Ryo Okui), *Journal of Econometrics* (2012), 167:133-139, DOI:10.1016/j.jeconom.2011.10.005
2. "Doubly Robust Instrumental Variables Regression," (Ryo Okui, Dylan Small, Zhiqiang Tan and James Robins), *Statistica Sinica* (2012), 22:173-205, DOI:10.5705/ss.2009.265
3. "Instrumental Variable Estimation in the Presence of Many Moment Conditions," *Journal of Econometrics* (2011), 165:70-86, DOI: 10.1016/j.jeconom.2011.05.007
4. "Asymptotically Unbiased Estimation of Autocovariances and Autocorrelations for Panel Data with Incidental Trends," *Economics Letters* (2011), 112:49-52, DOI: 10.1016/j.econlet.2011.03.013
5. "Asymptotically Unbiased Estimation of Autocovariances and Autocorrelations with Long Panel Data," *Econometric Theory* (2010), 26:1263-1304, DOI: 10.1017/S0266466609990582
6. "Constructing Optimal Instruments by First Stage Prediction Averaging," (Guido Kuersteiner and Ryo Okui), *Econometrica* (2010), 78(2):697-718, DOI: 10.3982/ECTA7444
7. "Shrinkage GMM Estimation in Conditional Moment Restriction Models," *Journal of the Japan Statistical Society* (2009), 39(2):239-255

8. "Olympic Athlete Selection," (Yoichi Hizen and Ryo Okui), *The B.E. Journal of Economic Analysis & Policy* (2009), vol. 9: Iss. 1 (Topics), Article 46, DOI: 10.2202/1935-1682.2257
9. "Testing Serial Correlation in Fixed Effects Regression Models Based on Asymptotically Unbiased Autocorrelation Estimators," *Mathematics and Computers in Simulation* (2009), 79:2897-2909, DOI: 10.1016/j.matcom.2008.08.006
10. "The Optimal Choice of Moments in Dynamic Panel Data Models," *Journal of Econometrics* (2009), 151:1-16, DOI: 10.1016/j.jeconom.2009.04.002
11. "Panel AR(1) Estimators under Misspecification," *Economics Letters* (2008), 101(3):210-213, DOI: 10.1016/j.econlet.2008.08.009
12. "A Puzzling Phenomenon in Semiparametric Estimation Problems with Infinite-Dimensional Nuisance Parameters," (Kohtaro Hitomi, Yoshihiko Nishiyama and Ryo Okui), *Econometric Theory* (2008), 24:1717-1728, DOI: 10.1017/S0266466608080699

Non-refereed Journal Articles

1. "Estimation and Testing When the Number of Moment Conditions is Large," *The Economic Review* (Kyoto University), (2009), 183(2):55-65. (in Japanese)

WORKING PAPERS/ WORKING IN PROGRESS

"Generalized Cp Model Averaging for Heteroskedastic Models," (Qingfeng Liu and Ryo Okui), September, 2011

"Asymptotic Inference for Dynamic Panel Estimators of Infinite Order Autoregressive Processes," (Yoon-Jin Lee, Ryo Okui and Mototsugu Shintani), August 2011

"Asymptotic Efficiency in Dynamic Panel Data Models When Both N and T are Large," (Haruo Iwakura and Ryo Okui), September 2011

"The Binarized Scoring Rule of Belief Elicitation," (Tanjim Hossain and Ryo Okui), August 2011

"Asymptotically Unbiased Estimation of Autocovariances and Autocorrelations with Panel Data in The Presence of Individual and Time Effects," August 2011

"City Size Distribution and Economic Growth: The Case of China," (Ting Jiang, Ryo Okui and Danyang Xie), December 2008

"Subjective Beliefs and Risky Behavior in Youths," (Sankar Mukhopadhyay and Ryo Okui), October 2008

AWARDS and HONORS

Japan Statistical Society

Ogawa Research Prize, September 2010

University of Pennsylvania

The Hiram C. Haney Fellowship Award in Economics (for the best third year research paper), April 2005

The Maloof Family Dissertation Fellowship in Economics, Fall 2004- Spring 2005

The Lawrence Robbins Prize in Economics (for the best first year student), September 2002

Kyoto University

Asahi Glass Co. Ltd. Fellowship, April 2000- August 2001

GRANTS

Japan Society for the Promotion of Science (Kiban Kenkyu B, KAKENHI 22330067), "Ishiketteik-ouzou no keiryuu keizai model ni motozuku semi/nonparametric toukei kaiseki to sono ouyou," with Yoshihiko Nishiyama (principal investigator), Kohtaro Hitomi, Keiji Nagai and Takanori Ida, 16,200,000JPY in total, 1,000,000YEN for Okui, April 2010-March 2015

Japan Society for the Promotion of Science (Wakate Kenkyu B, KAKENHI 22730176), "Panel Data no tame no jikeiretukaiseki toukeiryuu no kaihatu," 2,970,000JPY, April 2010-March 2013

Kyoto University (Wakate Kenkyusya Start-up Kenkyuhi) "Panel data wo siyosite jikokyoubunsan to jikousoukan wo suiteisuru houhou no kaihatu," 520,000JPY, October 2009- March 2011

Research Grants Council (HKUST643907) "Analysis of autocovariance with panel data: Persistence versus unobserved heterogeneity," 403,300HK\$, January 2008- June 2009

HKUST (RPC06/07.BM04) "Private Signals, Information Processing and the No Trade Theorem - An Experimental Investigation," with Tanjim Hossain (principal investigator) and Sudipto Dasgupta, 100,000HK\$, July 2007- June 2010

HKUST (DAG05/06.BM16) "Bootstrap Based Criteria for Choosing the Number of Instruments," 90,000HK\$, December 2005- August 2007

MISCELLANEOUS PUBLICATIONS

"Rakusyo: Aru keizaigakusya ni totteno suirisyouseitu no tanosimi," *Kyodaikouhou* (Kyoto University Newsletter), No.666, p. 3416, April 2011. (in Japanese)

"Nattoku dekiru Olympic daihyou senshu no erabi kata," (Ryo Okui and Yoichi Hizen) *Game riron plus, Keizai seminar zoukan*, pp. 114-117, June 2007. (in Japanese)

"Hong Kong ni okeru toukei kyoubu," *Japan Statistical Society News*, No.131, April 2007. (in Japanese)

"Hong Kong de kyoubu ni tazusawatte kanjita koto," *Higashi Asia heno Shiten*, pp. 65-66, vol. 17, no.3, September 2006. (in Japanese)

TEACHING**Courses Taught at Kyoto University**

Microeconometrics (for graduate students), First semester 2011

Intermediate Econometrics, Applied Econometrics (for graduate students and undergraduates), Second semester 2010, Second semester 2011

Intermediate Statistics (for graduate students), First semester 2010

Courses Taught at Hong Kong University of Science and Technology

ECON528, Applied Econometrics (for MSc students), Spring 2009

ECON530, Econometrics (for PhD students), Spring 2008

ECON328, Econometrics for Cross-Section and Panel Data (for undergraduates), Spring 2007

ECON399F, Public Economics (for undergraduates), Spring 2006

ECON233, Introduction to Econometrics (for undergraduates), Fall 2005, Spring 2006, Fall 2006, Fall 2007, Spring 2008, Fall 2008, Spring 2009

Short lectures

“Recent Development in Panel Data Analysis,” Hitotsubashi University, June 2009

Students

PhD co-advisor for: IWAKURA, Haruo (Kyoto); YOSHIMURA, Arihiro (Kyoto); INADA, Mitsuo (Kyoto); WAN, Wenjie (Kyoto)

PhD committee member for: CUI, Zhaoming (HKUST 2009); ZHONG, Songfa (HKUST 2009); XUE, Jiangbo (HKUST 2009); LI, King King (HKUST 2008); ZHOU, Xianbo (HKUST 2007)

MPhil committee member for: HU, Lin (HKUST 2008)

Independent study supervisor for: JIANG, Ting (HKUST), in Fall 2006- Spring 2007

CONFERENCE/WORKSHOP PRESENTATIONS

Year 2011

Symposium on Recent Development in Statistics, Empirical Finance and Econometrics, Kyoto, Japan, November 2011; Asian Meeting of the Econometric Society, Seoul, Korea, August 2011; Hitotsubashi University (Economic Statistics), April 2011; Hitotsubashi University (Economic Theory), April 2011; Spring meeting of the Japan Statistical Society, Tokyo, Japan, March 2011; Nagoya University, January 2011; Kansai Keiryuu Keizai Kenkyuu-kai, Osaka, Japan, January 2011

Year 2010

Hitotsubashi Conference on Econometrics, November 2010; Yokohama National University, November 2010; The 13th Workshop on Information-Based Induction Sciences (IBIS2010), Tokyo, Japan, November 2010; CIREQ seminar, Concordia University, October 2010; International Symposium on Econometric Theory in Honor of Takeshi Amemiya's Contribution to Econometrics, Shanghai, China, August 2010; University of Tokyo, June 2010; The Spring Meeting of the Japanese Economic Association, Chiba, Japan, June 2010; International Symposium on Econometric Theory and Applications (SETA2010), Singapore, April 2010; Kansai Keiryuu Keizai Kenkyuu-kai, Kyoto, Japan, January 2010

Year 2009

Far East and South Asia Meeting of the Econometric Society, Tokyo, Japan, August 2009; International Symposium on Econometric Theory and Applications (SETA2009), Kyoto, Japan, July 2009; Osaka University, January 2009; Kyoto University, January 2009; Kansai Keiryuu Keizai Kenkyuu-kai, Kobe, Japan, January 2009

Year 2008

The Fourth Symposium on Econometric Theory and Applications (SETA2008), Seoul, Korea, May 2008; Kansai Keiryuu Keizai Kenkyuu-kai, Osaka, Japan, February 2008

Year 2007

MODSIM07, Christchurch, New Zealand, December 2007; Hitotsubashi Conference on Econometrics, November 2007; Kyoto University, August 2007; 14th Conference on Panel Data, Xiamen, Mainland China, July 2007; Far Eastern Meeting of the Econometric Society, Taipei, Taiwan, July 2007; University of Tokyo, June 2007; Yokohama National University, June 2007; Hitotsubashi University, June 2007; The Third Symposium on Econometric Theory and Applications (SETA2007), Hong Kong, April 2007; Kansai Keiryuu Keizai Kenkyuu-kai, Yokohama, Japan, February 2007; Hokkaido University, January 2007; Kobe University, January 2007

Year 2006

Conference in honor of Professor Kimio Morimune's "Kanreki," Kyoto, Japan, July 2006; Universidad Carlos III de Madrid, June 2006; Institute of Developing Economies, Chiba, Japan, June 2006; Hong Kong University of Science and Technology, April 2006; Hitotsubashi Conference on Econometrics, January 2006

Year 2005

Fukuoka University, December 2005; MODSIM05, Melbourne, Australia, December 2005; Kobe University, June 2005; 12th Conference on Panel Data, Copenhagen, Denmark, June 2005; Kyoto University, June 2005; Keio University, June 2005; Hong Kong University of Science and Technology, February 2005; Korea University, February 2005; Singapore Management University, February 2005; University of Tsukuba, February 2005; University of Wisconsin-Madison, February 2005; Carleton University, January 2005; University of Michigan, January 2005; University of Western Ontario, January 2005

Year 2004

University of Pennsylvania, November 2004; Yale University, October 2004; Yale University, September 2004; Kyoto University, July 2004; Far Eastern Meeting of the Econometric Society, Seoul, Korea, June 2004

PROFESSIONAL ACTIVITIES**Referee**

Econometrica, Econometric Theory, Journal of Econometrics, Econometric Reviews, Journal of Business and Economic Statistics, Economics Bulletin, Journal of Applied Econometrics, Annals of the Institute of Statistical Mathematics, Journal of Time Series Analysis, Journal of the American Statistical Association, Communications in Statistics - Theory and Methods, Journal of Systems Science and Complexity, Empirical Economics, Economics Letters, Statistics and Probability Letters, Research Grants Council of Hong Kong

Associate editor

Journal of The Japan Statistical Society, 2010-

Editorial board member

International Econometric Review (formerly Eurasian Review of Econometrics), 2006-

Program committee member

2009 International Symposium on Econometric Theory and Applications (SETA2009), Kyoto, Japan, July and August 2009

Organizing committee member

The Third Symposium on Econometric Theory and Applications (SETA2007), Hong Kong, April 2007

Discussant

The Spring Meeting of the Japanese Economic Association, Chiba, Japan, June 2010

Membership

Japanese Economic Association, 2000-

Econometric Society, 2002-

Institute of Mathematical Statistics, 2005-

Bernoulli Society, 2005-

Japan Statistical Society, 2009-

PERSONAL INFORMATION**Date of Birth**

October 3, 1975

Place of Birth

Osaka, Japan

Citizenship

Japanese

Gender/Sex

Male

Family

Married, one son

Languages

Japanese (native), English (fluent)