# 履　歴　書

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## 学歴

2013 年3 月　横浜国立大学大学院国際社会科学府 国際経済学専攻 博士課程前期 修了
「修士（国際経済学）」・「金融工学副専攻プログラム (工学)」取得
2018 年9 月　横浜国立大学大学院国際社会科学府 経済学専攻 博士課程後期 修了
「博士（経済学）」取得

## 職歴

横浜国立大学経済学部　非常勤講師　（日本語）
「データ解析」　2014 年度－2018 年度後期
「コンピューター・リテラシー」　2017 年度－2019 年度前期
横浜国立大学国際社会科学府　非常勤講師　（英語）
「Statistics II」　2019 年度前期
「Applied econometrics」　2019 年度前期
日本学術振興会外国人特別研究員 (京都大学 経済研究所)　2019 年9 月－2021 年9 月
京都大学　経済研究所　研究員　2021 年10 月－2022 年4 月

## 研究助成・奨学金

[1]　旭硝子奨学金, 旭硝子奨学会, 2014 年4 月－2016 年9 月
[2]　科学研究費助成事業・特別研究員奨励費, 課題番号 19F19312,
独立行政法人日本学術振興会, 2019 年10 月－2021 年9 月
研究課題:　経済・金融時系列の統計的モニタリング
受入研究者: 西山　慶彦教授

## 受賞歴

ISI東京大会記念奨励賞　(一般社団法人　日本統計学会より) 2021 年9 月6 日
報告タイトル: Sequential criticality test for branching process with immigration
報告学会:　63rd ISI World Statistics Congress 2021 (Online) July, 2021

## 所属学会

日本経済学会，日本統計学

研究業績一覧　陶俊帆
2022 年 6月6 日 記述

# 研 究 業 績 一 覧

【博士論文】(単著1)

1. Junfan Tao "Sequential analysis of detection for unit roots in autoregressive models with p-th order," Ph.D. Thesis,　Yokohama National University, Degree Number 28, Sep,2018

【査読付きProceedings】(共著3)

1. Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and Junfan Tao. "Monitoring Unit Root in Sequentially　Observed Autoregressive Processes against Local-to-unity hypotheses," Proceeding of the 62nd ISI World Statistics Congress 2019: Contributed Paper Session. Vol. 3 Malaysia: Department of Statistics Malaysia, 2019. p. 335-341 CPS2060, Aug,2019

2. Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and Junfan Tao. " Joint Asymptotic Normality of Stopping Time and Sequential Estimators for　Monitoring Autoregressive Processes," Proceeding of the 62nd ISI World Statistics Congress 2019: Contributed Paper Session. Vol. 4 Malaysia: Department of Statistics Malaysia, 2019. p. 15-21 CPS2107, Aug,2019

3. Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and Junfan Tao. "Sequential criticality test for branching process with immigration," Proceeding of the 63rd ISI World Statistics Congress 2021: Contributed Paper Session.

【Accepted paper】

1. Kohtaro Hitomi, Keiji Nagai, Yoshihiko Nishiyama, and Junfan Tao. "Sequential test for a unit root in monitoring a p-th order autoregressive process", Accepted by Advances in Econometrics: Essays in Honor of Joon Y. Park, *Forthcoming.*

【Discussion paper】(共著2)

1. Junfan Tao, and Keiji Nagai. (2021/5). "Sequential tests for criticality of branching process with immigration", Discussion Paper Series, CEGS, Yokohama National University, 2020-CEGS-05, 1-14.

2. Kohtaro Hitomi, Keiji Nagai, Yoshihiko Nishiyama, and Junfan Tao. (2021/6). "Joint Asymptotic Properties of Stopping Times and Sequential Estimators for Stationary First-order Autoregressive Models", KIER Discussion Paper Series, Kyoto University, Institute of Economic Research, No. 1060.

【Working paper】(共著3)

1. Kohtaro Hitomi, Keiji Nagai, Yoshihiko Nishiyama, and Junfan Tao. (2022) " Sequential test for unit root in first order autoregressive model"

2. Kohtaro Hitomi, Keiji Nagai, Yoshihiko Nishiyama, and Junfan Tao. (2022) "The relationship between Dickey-Fuller test and Sequential unit root test for first-order autoregressive model"

3. Kohtaro Hitomi, Keiji Nagai, Yoshihiko Nishiyama, and Junfan Tao. (2022) "Sequential test for the criticality of branching processes"

【主な学会報告】 (〇報告者)

(国際学会) (共著5)

1. 〇Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and Junfan Tao. (2019/8/20), "Monitoring Unit Root in Sequentially Observed Autoregressive Processes against Local-to-unity hypotheses," 62nd ISI World Statistics Congress 2019 (ISI WSC 2019), Kuala Lumpur, Malaysia, Contributed Paper Sessions (CPS), Oral Presentation
2. Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and 〇Junfan Tao. (2019/8/22), "Joint Asymptotic Normality of Stopping Times and Sequential Estimators in Monitoring Autoregressive Processes," 62nd ISI World Statistics Congress 2019 (ISI WSC 2019), Kuala Lumpur, Malaysia, Contributed Paper

Sessions (CPS), Oral Presentation

3. 〇Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and Junfan Tao. (2020/8/25), “Operating characteristics of sequential unit root tests obtained from the Bessel bridges,” Time series analysis and econometrics Session, Bernoulli-IMS One World Symposium (Online)
4. Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and 〇Junfan Tao. (2020/8/27), “The role of Bessel processes on the sequential test for a unit root in autoregressive process and criticality in branching processes,” Statistics of stochastic processes Session, Bernoulli-IMS One World Symposium (Online)
5. Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and 〇Junfan Tao. (2021/7/16), “Sequential criticality test for branching process with immigration,” 63rd ISI World Statistics Congress 2021 (ISI WSC 2021) (Online)

(国内学会) (単著1・共著13)

2018年

1. Junfan Tao (2018/2/22), “Sequential analysis of detection for unit roots in AR(p)” Workshop on recent development in econometric theory and its application 2018, KIER, Kyoto University
2. Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and 〇Junfan Tao. (2018/9/10), “Sequential Estimation for Strongly Stationary AR(p) Process,” Japanese joint statistical meeting 2018, Korakuen Campus, Chuo University
3. 〇Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and Junfan Tao. (2018/9/10), “Sequential Analysis of Detection for Unit Roots in Autoregressive Model with p-th Order,” Japanese joint statistical meeting 2018, Korakuen Campus, Chuo University
4. 〇Yoshihiko Nishiyama, Keiji Nagai, Kohtaro Hitomi, and Junfan Tao. (2018/10/23), “Sequential estimation and unit root tests for autoregressive processes” Waseda International Symposium Introduction of General Causality to Various Data& its Innovation of the Optimal Inference, Nishi-Waseda Campus,Waseda University

2019年

5. 〇Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and Junfan Tao. (2019/9/9), “The relationship between Dickey-Fuller test and Sequential unit root test for first-order autoregressive model,” Japanese joint statistical meeting 2019, Shiga University
6. Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and 〇Junfan Tao. (2019/9/9), “Sequential detection of the order of integration for pth-order autoregressive model,” Japanese joint statistical meeting 2019, Shiga University

2020年

7. 〇Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and Junfan Tao. (2020/9/9), “Sequential test for the criticality of branching processes,” Japan Joint Statistical Meeting 2020 (Online)
8. Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and 〇Junfan Tao. (2020/9/9), “The role of Bessel processes on the sequential test for a unit root in autoregressive process and criticality in branching process,”　Japan Joint Statistical Meeting 2020 (Online)
9. Keiji Nagai, Kohtaro Hitomi, Yoshihiko Nishiyama, and 〇Junfan Tao. (2021/1/9), “Sequential analysis on branching process with immigration with a stopping time based on the observed Fisher information,” The 28th Kansai Keiryo Keizaigaku Kenkyukai, Fukuoka University (Online)

2021年

10. Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and 〇Junfan Tao. (2021/5/16), “Sequential test for a unit root in monitoring a p-th order autoregressive process,” 2021 Japanese Economic Association Spring Meeting, Kwansei Gakuin University (Online)
11. 〇Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and Junfan Tao. (2021/9/6), “Criticality test for branching processes with immigration,” Japanese joint statistical meeting 2021 (Online)
12. Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and 〇Junfan Tao. (2021/10/9-10), “Time-changed method in non-ergodic autoregressive process and branching process,” 2021 Japanese Economic Association Autumn Meeting, Osaka University (Online)
13. Keiji Nagai, Yoshihiko Nishiyama, 〇Kohtaro Hitomi, and Junfan Tao. (2021/10/9-10), “Sequential Test for Unit Root in First Order Autoregressive Model,” 2021 Japanese Economic Association Autumn Meeting, Osaka University (Online)
14. 〇Keiji Nagai, Yoshihiko Nishiyama, Kohtaro Hitomi, and Junfan Tao. (2021/10/9-10), “Sequential Test for the Criticality of Branching Processes,” 2021 Japanese Economic Association Autumn Meeting, Osaka University (Online)