

Curriculum Vitae

Contact Information

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Education

Mar 2001 B.A. (Economics) Hitotsubashi University, Japan
Mar 2004 M.A. (Economics) Graduate School of Economics, University of Tokyo, Japan
Mar 2009 Ph.D (Economics) Graduate School of Economics, University of Tokyo, Japan

Doctoral Dissertation

Mar 2009 “Econometric Analyses of Panel Data: Theory and Application”

Employment

Aug 2003 – Mar 2007 Short-term Research Fellow, Bank of Japan
Apr 2007 – Mar 2008 Research Fellow, The Japan Society for the Promotion of Science
Apr 2009 – Mar 2011 Research Fellow, The Institute of Statistical Mathematics
Apr 2011 – Mar 2014 Associate Professor, Gakushuin University
Apr 2014 – Professor, Gakushuin University

Refereed articles

1. Akashi, K. and T. Horie (2022), “Note on the Uniqueness of the Maximum Likelihood Estimator for a Heckman’s Simultaneous Equations Model,” *Econometrics and Statistics*, forthcoming.
2. Akashi, K. and N. Kunitomo (2015), “The Limited Information Maximum Likelihood Approach to Dynamic Panel Structural Equation Models,” *Annals of the Institute of Statistical Mathematics*, Vol. 67-1, 39-73.
3. Akashi, K. and N. Kunitomo (2012), “Some Properties of the LIML Estimator in a Dynamic Panel Structural Equation,” *Journal of Econometrics*, Vol. 166-2, 167-183.
4. Akashi, K. (2011), “On Uniqueness of the Conditional Maximum Likelihood Estimation for a Binary Panel Model,” *Economics Letters*, Vol. 112-2, 148-150.
5. Fukuda, S., M. Kasuya and K. Akashi (2009), “Impaired Bank Health and Default Risk,” *Pacific-Basin Finance Journal*, Vol. 17-2, 145-162.

6. Akashi, K. and Y. Kawasaki (2011), “Binary Prediction for Minimization of Financial Risk: Theory and Applications,” *Proceedings of the Institute of Statistical Mathematics*, Vol. 59-1, 25-40. (in Japanese)

Other papers

1. Akashi, K. (2022), “Note on the Coherency Condition of a Simultaneous Heckman’s Model with Application to Marital Wage Premium,” *Gakushuin Economic Papers (Memorial issue for Prof. Tatsuhiko Kawashima)*, Vol. 59-1, 67-89.
2. Akashi, K. (2021), “LIML Methods for a Dynamic Structural Model in Long Panels,” GEM Discussion Paper, 21-2.
3. Akashi, K., J. Shimizu, and M. Murakoshi (2015), “Evaluating Japanese Foreign Exchange Intervention: a Simultaneous Equation Tobit Approach,” GEM Discussion Paper, 15-1.

Referee service

Computational Statistics and Data Analysis, Econometric Theory, Journal of Econometrics, Journal of the Japan Statistical Society