

TATSUMA WADA

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FIELDS OF INTEREST

Econometrics, International Finance, Macroeconomics

EDUCATION

Ph.D., Economics, Boston University
Dissertation: "Trend-Cycle Decompositions Allowing Structural Changes and Outliers: Econometric Analyses and Macroeconomic Applications"
Committee Chair: Pierre Perron
Date of Completion: May 2006

M.A. in Economics, Keio University, Tokyo, Japan 2001

B.A. in Economics, Keio University, Tokyo, Japan 1999

CURRENT POSITION

Associate Professor, Faculty of Policy Management, **Keio University**, April 2015-
Present

PAST POSITIONS

Visitor, Research Department, **Bank of Canada**, February 23-24, 2016

Visiting Associate Professor, **University of Western Ontario**, July 2014- December 2014

Director of Undergraduate Studies, Department of Economics, **Wayne State University**,
August 2013- August 2014

Associate Professor, **Wayne State University**, August 2013- April 2015

Visiting Assistant Professor of Economics, **University of California, Davis**, January 2010-
June 2010

Visitor, Globalization and Monetary Policy Institute, **Federal Reserve Bank of Dallas**,
September 2009- December 2009

Assistant Professor, **Wayne State University**, August 2006-August 2013

TATSUMA WADA

TEACHING EXPERIENCE

(F: Fall semester; W: Winter Semester)

University of California, Davis

Econometrics (Undergraduate), W2010

Intermediate Macroeconomics (Undergraduate), Spring 2010

University of Western Ontario

Intermediate Macroeconomics (Undergraduate Honors), F2014

Wayne State University

Introductory Statistics and Econometrics (Undergraduate), F2006, F2008, F2010, W2011, F2011, W2013

International Finance (Undergraduate), F2007, F2008, F2010, F2011, W2012, F2012, W2014

Money and Banking (Undergraduate), Summer 2013

Principles of Macroeconomics (Undergraduate), W2014

Macroeconomics (Master), W2007, W2008, W2011, W2012

Introduction to Econometrics (Master), F2007

Advanced Macroeconomics I (Ph.D., field), F2006

Advanced Macroeconomics II (Ph.D., field), W2007, W2009, W2013

International Finance (Ph.D., field), W2008, W2009, F2013

Boston University

Elementary Mathematical Economics (Master), Summer 2007

PH.D. DISSERTATION COMMITTEE

Wayne State University

Susanne Buesselmann, Ph.D., member, Dissertation Committee, 2009

Bamadev Paudel, Ph.D., member, Dissertation Committee, 2011

Mohamad Karaki, Ph.D., member, Dissertation Committee, 2012

Gunakar Bhatta, Ph.D., member, Dissertation Committee, 2013

Edmund Matecki, Ph.D., member, Dissertation Committee, 2014

Matthew Ross, Ph.D., member, Dissertation Committee (School of Business), 2014

Jason Reed, Ph.D., chair, Dissertation Committee, 2015

Anthony Shkreli, Ph.D., chair, Dissertation Committee, 2014

FELLOWSHIPS AND AWARDS

Grants-in-Aid for Scientific Research, 2015 and 2016.

The Okawa foundation Research Grant, 2016.

REFEREE EXPERIENCE

Econometric Reviews, Economic Inquiry(3), Economics Letters(2), Economic Modelling(3), Empirical Economics, Journal of Banking and Finance(2), Journal of Econometrics, Journal of Econometric Methods, Journal of Economic Dynamics and Control, Journal of Empirical Finance(2), Journal of International Money and Finance, Journal of Money, Credit and Banking, Journal of Monetary Economics(2), Macroeconomic Dynamics, Review of Economics and Statistics(2)

PUBLICATIONS

- “Let’s Take a Break: Trends and Cycles in US Real GDP”
with Pierre Perron, 2009, *Journal of Monetary Economics* 56 (6) 749-765.
- “Immigration of Nurses”
with David E. Kalist and Stephen J. Spurr, 2010, *Industrial Relations* 49 (2) 406-428.
- “Oil Price Shocks and Industrial Production: Is the Relationship Linear?” with
Ana Maria Herrera and Latika Gupta Lagalo, 2011, *Macroeconomic Dynamics*, 15-S3,
472-497.
- “The Real Exchange Rate and Real Interest Differentials: The Role of the Trend-Cycle
Decomposition,” 2012, *Economic Inquiry*, 50 (4) 968-987.
- “On the Correlations of Trend-Cycle Errors,” 2012, *Economics Letters*, 116 (3) 396-400.
- “The Role of Transitory and Persistent Shocks in the Consumption Correlation and
International Comovement Puzzles,” 2014, *Macroeconomic Dynamics*, 18 (6) 1234-
1270.
- “International Stock Market Efficiency: A Non-Bayesian Time-Varying Model Approach,”
with Mikio Ito and Akihiko Noda, 2014, *Applied Economics*, 46 (23) 2744-2754.
- “Asymmetries in the Response of Economic Activity to Oil Price Increases and
Decreases?” with Ana Maria Herrera and Latika Gupta Lagalo, 2015, *Journal of
International Money and Finance*, 50, 108-133.
- “The Evolution of Market Efficiency in the U.S.: A Non-Bayesian Time-Varying
Model Approach,” with Mikio Ito and Akihiko Noda, *Applied Economics*, forthcoming.
- “Measuring Business Cycles with Structural Breaks and Outliers: Applications to
International Data” with Pierre Perron, *Research in Economics*, forthcoming.

WORKING PAPERS

- “The Impact of Technology Shocks on Hours Worked: Evidence from a Multivariate
Trend-Cycle Decomposition allowing Changing Trend” with Pierre Perron

WORK IN PROGRESS

- “The Real Exchange Rate, Learning, and the J-Curve effects in International Economy”

TRANSLATION WORK

- “*Modern Applied Statistics with S*” 4th Edition by W.N. Venables and B.D. Ripley,
2002, Springer; Translation into Japanese with Mikio Ito, Taisuke Otsu, Nobuyuki
Tose, Masaki Nakahigashi and Fumitsuna Maruyama.

CONFERENCE AND SEMINAR PRESENTATIONS

2005:

World Congress of the Econometric Society; Annual Congress of European Economic Association; International Conference on Computing in Economics and Finance; Midwest Macroeconomics Meeting; Annual Meeting of Canadian Economic Association; Japanese Economic Association Meeting; Hitotsubashi University; Keio University; Kyusyu University

2006:

Federal Reserve Bank of Richmond; Simon Fraser University; Wayne State University

2007:

Midwest Econometrics Group Meeting

2008:

Purdue University; International Conference on Computing in Economics and Finance

2009:

Midwest Econometrics Group Meeting; Federal Reserve Bank of Dallas; Federal Reserve System Conference on Macroeconomics (Discussant); Keio University; Nagoya University

2010:

Boston University; Midwest Econometrics Group Meeting; Oakland University; University of British Columbia; University of California, Davis

2011:

University of Alabama; Midwest Macroeconomics Meeting; Canadian Economic Association Meeting; Keio University; Midwest Econometrics Group Meeting

2012:

Western Economic Association Meeting; Midwest Econometric Group Meeting

2013:

Western Economic Association Meeting, Western Economic Association International Pacific Rim Conference, Midwest Econometrics Group Meeting

2014:

Western Economic Association Meeting

2015:

Western Economic Association Meeting, World Congress of the Econometrics Society, 5th Shanghai Econometrics Workshop

2016:

Hitotsubashi University, Bank of Canada

April 2016

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