Taro Kanatani

Associate Professor, Faculty of Economics, Shiga University

Curriculum Vitae, April 2009

Contact Information

Address:	Faculty of Economics, Shiga University, 1-1-1 Banba, Hikone, Shiga, 522-8522 JAPAN
E-mail:	`t-kanatani@biwako.shiga-u.ac.jp`
URL:	`http://www.biwako.shiga-u.ac.jp/sensei/t-kanatani/` `http://www.geocities.jp/kanatanit/`

Areas of Interests

Financial Econometrics, Econometrics, and Statistics

Education

March 2000	B. A. in Economics, Kyoto University
March 2002	M. A. in Economics, Kyoto University
March 2005	Ph. D. in Economics, Kyoto University Dissertation: "High frequency data and realized volatility" Principal Advisor: Prof. Kimio Morimune

Employment

April 2005 - September 2005	COE Postdoctoral Research Fellow, Graduate School of Economics, Kyoto University
October 2005 - March 2006	Research Associate, Graduate School of Social Sciences, Hiroshima University
April 2006 - September 2008	JSPS Research Fellow, Institute of Economic Research, Kyoto University
October 2008 - March 2009	Assistant Professor, Faculty of Economics, Shiga University
April 2009 - present	Associate Professor, Faculty of Economics, Shiga University

Publications

Kanatani, T. (2004) "Iterative Method for Exponentially Weighted Rolling Regression," *Finance Research Letters,* Volume 1, Issue 3, Pages 196-201.

Kanatani, T. (2004) "Integrated Volatility Measuring from Unevenly Sampled Observations," *Economics Bulletin,* Volume 3, Number 36, Pages 1-8.

Hoshikawa, H., K. Nagai, T. Kanatani, and Y. Nishiyama (2006) "Nonparametric Methods of Estimating Integrated Multivariate Volatilities," *Econometric Reviews.* Volume 27, Issue 1-3, Pages 112-138

Professional Association Memberships

- Japanese Economic Association

- Japan Statistical Society
- Japanese Association of Financial Econometrics and Engineering
- Econometric Society