Title	労働人口の変化と国際収支の関係についての実証的研究
Sub Title	An empirical study on the size of the labor force and the external balance
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Abstract	今年度は国際収支データの時系列特性に合わせた分析を可能にする計量手法の開発を主に行った。これは、国際収支データが月次あるいは四半期での利用が可能であるものの、GDPなど他のマクロデータと異なり、いわゆるトレンドは持たないー方でデータは自己回帰や移野平均などの伝統的な定常時系列モデルが当てはまりにくく、そのため時系列分析がやや困難であることに起因する。 まず時姿係数を持ちかつ誤差項の分散も時間とともに変化するような多変量モデルの推定方法は 従来より使用してきたが、この方法をさらに効率的なものとするための改良を行い、その結果を6 月にアメリカのWayne State Universityでの統計学ワークショップで発長した。ついで、伝統的な 時系列モデルに当てはまらないデータの分析のため周速数領域での回帰分析を検討した。周波数 領域での回帰分析をついては、現在遂行中の科研費基盤(C)での研究課題とも関連しており、そ の研究では主に為着レートの予測を本牛度は取り上げた。どの周波数等を利用して回帰分析を行 うかは、研究者自身が決めるか、データをもとに何らかのルールを作って決定しなければならず 、その点についても併せて検討を行った。新たな手法として、ペイズ法によるモデル平均手法や 、LASSOと呼ばれる比較的新しい統計手法によってこの問題を解決できるのではないかと考え、 改良を行った。6月にカナダ・パンクーバーで行われたWEAI年次コンファレンスで初期段階では あるが研究結果を発表し、11月には三田・経済学部の計量経済学セミナーでも発表を行い、その 自ちの研究では、なら目にガナダ・パンクーバーで行われたWEAI年次コンファレンスで初期段とで ため良を行った。3月にロボストン大学でのコンファレンスでも研究発表を行った。 国際収支の内訳では、特にサービス収支、さらに旅行収支が従来の赤字の状態から、トレンドを 持つようとを基に、3月にはポストン大学でのコンファレンスでも研究発表を行った。 国際収支の内訳では、特にサービス収支、さらに旅行収支から低から図内線のみの空港に なった伊丹空港に注目し、国内化がどのような影響をもたらしているかを考察した。 My project focused on how to deal with data such as the current account balance. This type of data are very difficult to deal with party because they are not necessarily trending, neither are necessarily mean-reverting stationary process. For such data, I have been focusing on the methods allowing us to analyze them in the framework of traditional regression models. In particular, models with furth subcompt of traditional regression models. In particular, models with furth secanse they are not necessarily trending, neither are necessarily mean-reverting stationary process. For such data, I have been focusing on the methods allowing us to analyze them in the framework of traditional regression models. In particular, models with imervarying autoregressive coefficients as well as time-varying variances for ordels, which require tremendous time to estimate parameters. I improved the regression-based approach and then 1 gave a presentation at the statistics research seminar in Wayne State University in June. In addition, I considered using the band spectral regressions for the data. Coincidentally,
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2018 年度 学事振興資金(個人研究)研究成果実績報告書

研究代表者	所属	総合政策学部	職	洺	教授		
	氏名	和田 龍磨	氏名	(英語)	Tatsuma Wada	─ 補助額	300 (A) ⊺
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