

Title	金融計量経済学におけるデュレーションモデルに関する研究
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Abstract	This last year of work with Pr. Olivier Scaillet (Universite de Geneve) was very productive, as two projects have now started. The first project, entitled "Disentangling seasonality from a self-exciting process with time-varying baseline", is carried out jointly with Seunghyeon Yu, post doctoral student at Northwestern University in Chicago. I expect the paper should be completely written in the next six months, and we have discussed submitting to a top journal such as Management Science or Journal of Econometrics. We have already hold a talk on it at CFE-CMStatistics conference in King's College London in December 2022, and we had very promising feedback from the audience. The second project, entitled "Latency incorporating marks", is currently developed with Vladimir Volkov, senior Lecturer at Tasmanian School of Business & Economics in Australia. The second project is more related to finance, whereas the first project to econometrics. I expect that we should be able to submit in the coming academic year.
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# 2021年度 福澤基金（国外留学補助）研究成果実績報告書

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研究課題				
金融計量経済学におけるデュレーションモデルに関する研究				
研究成果実績の概要				
<p>This last year of work with Pr. Olivier Scaillet (Universite de Geneve) was very productive, as two projects have now started. The first project, entitled "Disentangling seasonality from a self-exciting process with time-varying baseline", is carried out jointly with Seunghyeon Yu, post doctoral student at Northwestern University in Chicago. I expect the paper should be completely written in the next six months, and we have discussed submitting to a top journal such as <i>Management Science</i> or <i>Journal of Econometrics</i>. We have already hold a talk on it at CFE-CMStatistics conference in King's College London in December 2022, and we had very promising feedback from the audience. The second project, entitled "Latency incorporating marks", is currently developed with Vladimir Volkov, senior Lecturer at Tasmanian School of Business &amp; Economics in Australia. The second project is more related to finance, whereas the first project to econometrics. I expect that we should be able to submit in the coming academic year.</p>				
本研究課題に関する発表				
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