

Daichi Hiraki

Ph.D. Student in Economics

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Research Interests

Bayesian Statistics, Econometrics, Time Series Analysis, State-Space Models, MCMC Algorithms

Education

- Apr 2025 – **Ph.D. student in Economics**, *The University of Tokyo*, Tokyo, Japan
Present Advisor: Prof. Yasuhiro Omori
- Apr 2023 – **M.A. in Economics**, *The University of Tokyo*, Tokyo, Japan
Mar 2025
- Apr 2019 – **B.A. in Economics**, *[Your Undergraduate University]*, [Location]
Mar 2023

Publications

- 2025 **Stochastic volatility in mean: Efficient analysis by a generalized mixture sampler**, *Hiraki, D., Chib, S., & Omori, Y.*, *Journal of Econometrics*, In Press
<https://www.sciencedirect.com/science/article/pii/S030440762500003X>

Working Papers

- 2024 **State-Space modeling of shape-constrained functional time series**, *Hiraki, D., Hamura, Y., Irie, K., & Sugasawa, S.*, *arXiv preprint arXiv:2404.07586*

Presentations

International Conferences

- Oct 2025 **ISI World Statistics Congress (ISI-WSC) 2025**, *The Hague, Netherlands*

Domestic Conferences

- Sep 2024 **2024 Japanese Joint Statistical Meeting**, *Tokyo, Japan*

Skills

Programming R (Rcpp), Python
Languages Japanese (Native)

Scholarships and Awards