

YOSHIYA YOKOMOTO

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<https://yoshiyayokomoto.github.io>

yoshiyayokomoto@gmail.com

EDUCATION

Keio University Ph.D. in Economics	April 2026 -
Keio University M.A. in Economics	April 2024 - March 2026
Rikkyo University B.A. in Economics	April 2020 - March 2024

RESEARCH INTERESTS

Macroeconomics: Heterogeneous Agent Models, Numerical Solution, Sovereign Debt, Asset Pricing
Machine Learning: Deep Learning for Dynamic Models, Theory of Deep Learning

WORKING PAPERS

1. Accelerating the Krusell-Smith Algorithm with Deep Learning

WORK IN PROGRESS

1. Approximation Theory for High-Dimensional Economic Models (with Kei Hirano)
2. Deep Surrogate Dynamic Programming for Structural Models: An Application to R&D Investment and Tax Policy Evaluation (with Kenta Ikeuchi and Kei Hirano)
3. Government Balance Sheet Risk and Sovereign Debt Pricing

RESEARCH ASSISTANT EXPERIENCE

Research Assistant for Tatsuro Senga	August 2024 - August 2025
Research Assistant for Ippei Fujiwara and Shinnosuke Kikuchi Project at RIETI	May 2025 - November 2025
Research Assistant for Kenta Ikeuchi Project at RIETI	October 2025 - Present

TEACHING ASSISTANT

Macroeconomics I-2 (Yi Fangyuan)	2025
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PRESENTATIONS

- 2025: Workshop @ Yonsei University (Seoul, Korea)
- 2025: Deep Learning for Dynamic Stochastic Models Conference (Turin, Italy)

SKILLS

Programming Languages	Python (PyTorch), Fortran, CUDA, MATLAB, Julia, Stata, Japanese (Native), English (Fluent)
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