Curriculum Vitae

PERSONAL INFORMATIONS

Name: Ko Sugiura

Sex: Male

Nationality: Japan

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EDUCATIONS

August, 2018 – Present	Department of Economics (Ph.D. candidate), University of Houston, Texas, US
April, 2017 – July, 2018	Graduate School of Economics (Ph.D. candidate), Keio University, Tokyo, Japan
September, 2015 – August, 2016	Department of Decision Science, Bocconi University, Milan, Italy
April, 2014 – September, 2015	Graduate School of Economics, Keio University, Tokyo, Japan
April, 2010 – March, 2014	Department of Economics, Keio University, Tokyo, Japan

DEGREES

September, 2016	Master of Philosophy in Statistics, Department of Decision Science, Bocconi University
September, 2015	Master of Art in Economics, Graduate School of Economics, Keio University
March, 2014	Bachelor of Art in Economics, Department of Economics, Keio University

AWARDS/HONORS

(Merit-Based Scholarships)

2018 – Present	Graduate Assistant Tuition Fellowship (University of Houston)
2017,	F-tech Scholarship Foundation
2017,	Graduate School of Keio University Scholarship
2015/2016,	Bocconi Fellowship
2015,	Graduate School of Keio University Scholarship
2014,	Special Scholarship for Graduate School in Memory of Shinzo Koizumi
2013,	Keio University Scholarship
2011,	Keio University Scholarship

(Excellent Thesis)

2014, Excellent Graduate Thesis
      Tittle : Approximate Bayesian Computation Approach to Stochastic Volatility Model with an α-stable Innovation

2012, Excellent Third Year Essay (Bronze Prize)
      Tittle : Estimation of VaR Using Copula (Written in Japanese)

Publications

(Published Manuscript)

Which sleep hygiene factors are important? Comprehensive assessment of lifestyle habits and job environment on sleep among office workers (with Akiyoshi Shimura, Manami Inoue, Shohei Misaki), *Sleep Health*, 6(3), 2020.

How Does Schema Affect Stress and Productivity at the Workplace?: Quantitative Analysis of Schema in the Occupational Setting (with Akiyoshi Shimura), *International Journal of Productivity Management and Assessment Technologies*, 6(2), 2018.

Predicting the Next Executions Using High-Frequency Data (with Teruo Nakatsuma), *Journal of the Japanese Association of Financial Econometrics and Engineering* (2016), p.94 - p.126. (Written in Japanese)

(Unpublished Manuscripts)

2014, Approximate Bayesian Computation Approach to Stochastic Volatility Model with an α-Stable Innovation

2014, The Effect of the New Monetary Policy under Zero Interest Rate: An Empirical Analysis Using Particle Filter

2013, Banking Union and Its Effect on German Banks

2012, Estimation of VaR Using Copula (Written in Japanese)

ACTIVITIES

(Oral Presentations at International Conferences)

December 16th, 2017   10th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2017), London, UK
・Presentation Tittle : On Regularized Regression of Categorical Responses on Categorical Predictors

・Joint work with Teruo Nakatsuma and Akiyoshi Shimura

July 22th, 2015   4th International Conference on Data Analysis, Nice, France
・Presentation Tittle : Predicting the Next Executions Using High-Frequency Data

・Joint work with Teruo Nakatsuma and Kenichiro McAlinn

December 6th, 2014   8th International Conference on Computational and Financial Econometrics, Pisa, Italy
・Presentation Tittle : Predicting Executions in High-Frequency Trading

・Joint work with Teruo Nakatsuma and Kenichiro McAlinn

(Oral Presentations at Domestic Conferences)

September 5th, 2017   Japanese Joint Statistical Meeting, Nagoya, Japan
・Presentation Tittle : How Does Schema Affect Stress and Productivity at the Workplace?: Quantitative Analysis of Schema in the Occupational Setting
・Joint work with Akiyoshi Shimura

January 23th, 2015 Winter Conference of Japanese Association of Financial Econometrics and Engineering, Tokyo, Japan　・Presentation Tittle : Predicting Executions in High-Frequency Trading

・Joint work with Teruo Nakatsuma and Kenichiro McAlinn

(Poster Presentations at International Conferences)
June 28, 2018 International Society of Bayesian Analysis (ISBA) World Meeting, Edinburgh, UK
・Presentation Tittle : Predictive Construction of Priors via the Generalized Maximum Entropy Principle

・Joint work with Teruo Nakatsuma

(Poster Presentations at Domestic Conferences)
May 12nd, 2017 90th Conference of Japan Society for Occupational Health
・Presentation Tittle : How Does Schema Affect Stress and Productivity at the Workplace?: Quantitative Analysis of Schema in the Occupational Setting
・Joint work with Akiyoshi Shimura

(Referee)
Asia-Pacific Financial Markets; JAFEE Journal

WORK EXPERIENCES

April, 2017 – July, 2018 Adjunct Researcher, Keio University, Tokyo, Japan

October, 2016 – July, 2018 Internship (Research Assistant), Children & Future Co., Ltd., Tokyo, Japan

February, 2015 Internship (Research Associate), New York Business Consultants LLC, New York, U.S.

October, 2014 – July, 2015 Research Assistant, Keio University, Tokyo, Japan

October, 2014 – September, 2015 Teaching Assistant, Keio University, Tokyo, Japan

August, 2014 Internship, Mitsubishi UFJ Investment Technology Institute, Tokyo, Japan

SKILLS

(Languages)
・Japanese : Native

・English : Fluent

・Italian : Beginner

・German : Beginner

(Computer Programming)
・Word, Excel, PowerPoint, R, MATLAB, Python, C, JAVA, SQL, LaTex