

Naoya Nagasaka

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Department of Economics
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Education

Ph.D. in Economics, Indiana University, 2020–Present.

Expected completion: May 2026.

M.A. in Economics, Keio University, 2020.

B.A. in Economics, Keio University, *Summa Cum Laude*, 2018.

Fields of Interest

Macroeconomics, Econometrics.

Research

Job Market Paper

Identifying Macro Shocks from Micro Evidence: A Mixed Autoregressive Approach

Other Working Papers

Feedback in Regime Formation

Best Young Scholar Award at the International Symposium on Econometric Theory and Applications (SETA) 2024

Estimating The Missing Intercept (with Christian Matthes and Felipe Schwartzman)

Revise & Resubmit at *Econometrica*

Research Experience

Research Assistant for Professor Christian Matthes, 2024.

Adjunct Researcher, Faculty of Economics, Keio University, 2020.

Adjunct Research Fellow, Research Institute of Capital Formation, Development Bank of Japan, 2019–2020.

Research Assistant, Tokyo Foundation for Policy Research, 2018–2019.

Teaching Experience

Associate Instructor (full teaching responsibility), Indiana University

E370: Statistical Analysis for Business and Economics, Fall 2024.

Teaching Assistant/ Graduate Assistant, Indiana University

Econometrics I (Ph.D.); Econometrics II (Ph.D.); Macroeconometrics & Financial Econometrics (Joint Ph.D.-Master's); Fundamentals of Economics for Business I; Fundamentals of Economics for Business II; Statistical Analysis for Business and Economics; Introduction to Probability and Statistics (Department of Mathematics)

Teaching Assistant, Keio University

Introduction to Economic History; Historical Perspective of Economic Analysis; Corporate Finance; Independent Research Project

Honors, Awards, & Fellowships

Best Young Scholar Award, International Symposium on Econometric Theory and Applications (SETA), 2024.

Lloyd Orr Dissertation Fellowship, Department of Economics, Indiana University, 2024.

Travel Award, College of Arts and Sciences, Indiana University, 2023.

Best Graduate Paper Award, Hoosier Economic Conference, 2023.

Henry M. Oliver Award (for excellence in economic theory), Department of Economics, Indiana University, 2023.

Graduate Fellowship (for distinguished applicants to Ph.D. program), College of Arts and Sciences, Indiana University, 2020–2021.

Research Encouragement Scholarship for Graduate Students, Keio University, 2018–2019.

Shinzo Koizumi Scholarship for Graduate Students, Keio University, 2018–2019.

Distinguished Undergraduate Thesis Award, Faculty of Economics, Keio University, 2018.

Conference & Workshop Presentation

2025: Indiana; RISE Workshop (Waseda)

2024: SETA (Academia Sinica)

2023: Hoosier Economic Conference (Indiana); Midwest Econometrics (Fed Cleveland)

Refereeing Service

Journal of Applied Econometrics.

Skills

Software: Matlab, Julia, Fortran, R, Python, Stata, Eviews, L^AT_EX.

Language: English (Fluent), Japanese (Native).

References

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Christian Matthes
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