Yasutomo Murasawa

Professor, Faculty of Economics, Konan University

Employment

2015–present	**Professor**, *Faculty of Economics*, Konan University
2005–2015	**Professor**, *School of Economics*, Osaka Prefecture University
2001–2005	**Associate Professor**, *School of Economics*, Osaka Prefecture University
1999–2001	**Lecturer**, *Institute of Economic Research*, Kyoto University
1993–1994	**Senior Research Associate**, Mitsubishi Research Institute (Japan)
1991–1993	**Research Associate**, Mitsubishi Research Institute (Japan)

Education

1994–1999	**Ph.D. (Economics)**, University of Pennsylvania
1989–1991	**M.A. (Economics)**, Kyoto University
1985–1989	**B.A (Economics)**, Kyoto University

Grants

2021–2025	**JSPS KAKENHI Grant Number JP21K01434**, *Dynamic analysis of the heterogeneity of inflation expectations formation using interval data on expected inflation rates*
2016–2020	**JSPS KAKENHI Grant Number JP16K03605**, *Expansion and its application to the economic analysis of multivariate Beveridge–Nelson decomposition*
2011–2015	**JSPS KAKENHI Grant Number 23530255**, *Developing and applying the level and gap Indices of business cycles*
2008–2011	**JSPS KAKENHI Grant Number 20330041**, *Microeconometric analyses of educational policies and their effects*
2007–2010	**JSPS KAKENHI Grant Number 19530185**, *Bayesian estimation of monthly GDP gap and developing gap probability indices*
2005–2007	**JSPS KAKENHI Grant Number 17330045**, *Econometric analyses of market and organization in health care service industry*
2004–2006	**JSPS KAKENHI Grant Number 16730113**, *Development of DI type / CI type economic index using monthly and quarterly series*

Publications

1. "Bayesian multivariate Beveridge–Nelson decomposition of I(1) and I(2) series with cointegration", *Studies in Nonlinear Dynamics & Econometrics*, Vol. 26, pp. 387-415, 2022
2. "Measuring the distributions of public inflation perceptions and expectations in the UK",

Empirical Economics, Vol. 59, pp. 315–344, 2020

3. "The Beveridge–Nelson decomposition of mixed-frequency series: An application to simultaneous measurement of classical and deviation cycles", *Empirical Economics*, Vol. 51, pp. 1415–1441, 2016

4. "The multivariate Beveridge–Nelson decomposition with I(1) and I(2) series", *Economics Letters*, Vol. 137, pp. 157–162, 2015

5. "Measuring the natural rates, gaps, and deviation cycles", *Empirical Economics*, Vol. 47, pp. 495–522, 2014

6. "Output gap estimation and monetary policy in China" (with C. Zhang, B. Zhang, and Z. Lu), *Emerging Markets Finance & Trade*, Vol. 49, Supplement 4, pp. 119–131, 2013

7. "Measuring inflation expectations using interval-coded data", *Oxford Bulletin of Economics and Statistics*, Vol. 75, pp. 602–623, 2013

8. "Multivariate model-based gap measures and a new Phillips curve for China" (with C. Zhang), *China Economic Review*, Vol. 23, pp. 60–70, 2012

9. "Output gap measurement and the new Keynesian Phillips curve for China" (with C. Zhang), *Economic Modelling*, Vol. 28, pp. 2462–2468, 2011

10. "A coincident index, common factors, and monthly real GDP" (with R. S. Mariano), *Oxford Bulletin of Economics and Statistics*, Vol. 72, pp. 27–46, 2010

11. "Do coincident indicators have one-factor structure?", *Empirical Economics*, Vol. 36, pp. 339–365, 2009

12. "Distribution-free statistical inference for generalized Lorenz dominance based on grouped data" (with K. Morimune), *Mathematics and Computers in Simulation*, Vol. 64, pp. 133–142, 2004

13. "A new coincident index of business cycles based on monthly and quarterly series" (with R. S. Mariano), *Journal of Applied Econometrics*, Vol. 18, pp. 427–443, 2003