

Yasutomo Murasawa

Professor, Faculty of Economics, Konan University

Employment

- 2015–present **Professor**, *Faculty of Economics*, Konan University.
- 2004–2015 **Professor**, *School of Economics*, Osaka Prefecture University.
- 2001–2004 **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

- 2021–2026 **JSPS KAKENHI Grant Number 21K01434**, *Dynamic analysis of the heterogeneity of inflation expectations formation using interval data on expected inflation rates.*
- 2016–2021 **JSPS KAKENHI Grant Number 16K03605**, *Expansion and its application to the economic analysis of multivariate Beveridge-Nelson decomposition.*
- 2011–2017 **JSPS KAKENHI Grant Number 23530255**, *Developing and Applying the Level and Gap Indices of Business Cycles.*

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🌐 [ystmmrsw.github.io](https://github.com/ystmmrsw)

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- 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*, in press, 2022.
2. “Measuring 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.