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CURRICULUM VITAE Nobuhiko Terui

PERSONAL INFORMATION

Name: Nobuhiko Terui
Date of Birth: June 19, 1958
Gender: Male
Marital Status: Married
Citizenship: Japan
Position: Professor and Director of Center for Data Science and Service Research at
Graduate School of Economics and Management, Tohoku University
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EDUCATIONAL BACKGROUND

Tohoku University, Master of Economics 1986

Tohoku University, Ph.D. in Economics 1990

EMPLOYMENT BACKGROUND

88/4 - 90/3	Yamagata University, Faculty of Literatures and Social Sciences	Assistant Professor
90/4 - 94/9	Yamagata University, Faculty of Literatures and Social Science	Associate Professor
90/9 - 91/9	University of Minnesota, Department of Economics	Visiting Fellow
91/10-92/9	Texas A&M University, Department of Statistics	Visiting Fellow
93/4 - 95/3	The Institute of Statistical Mathematics	Visiting Associate Professor
94/10 -98/9	Tohoku University, Faculty of Economics	Associate Professor
96/9 - 97/7	Erasmus University, Tinbergen Institute	Visiting Fellow
98/10-99/3	Tohoku University, Faculty of Economics	Professor
99/4 - current	Tohoku University, Graduate School of Economics and Management	Professor
00/9	Erasmus University, Econometric Institute	Visiting Fellow
05/8 - 05/10	The Ohio State University, Fisher College of Business	Visiting Fellow(Fulbright Program)

12/1 - current The Institute of Statistical Mathematics
15/2 University of Maryland, Smith School of Business

Visiting Professor
Visiting Professor

AWARDS

The 18th Japan Statistical Society Award (2013)

The Tjalling C. Koopmans Econometric Theory Prize 1992, (with Y. Hosoya and Y. Tsukuda)

RESEARCH ACTIVITIES

REFEREED ARTICLES IN JOURNALS

Nobuhiko Terui and Masataka Ban (2014), "Multivariate time series model with hierarchical structure for over-dispersed discrete outcomes," *Journal of Forecasting*, 33, 376-390.

Nobuhiko Terui (2014), "Structural Modeling of Consumer Demand and Its Applications (The Japan Statistical Society Prize Lecture; in Japanese), *Journal of the Japan Statistical Society*, 43(2), 293-314.

Shohei Hasegawa, Nobuhiko Terui and Greg Allenby (2012), "Dynamic Brand Satiation," *Journal of Marketing Research*, vol. XLIX, 842-853.

Nobuhiko Terui, Masataka Ban and Greg Allenby (2011), "The Effect of Media Advertising on Brand Consideration and Choice," *Marketing Science*, 30 (1), 74-91.

Nobuhiko Terui, Shohei Hasegawa, Taemyung Chun, and Kosuke Ogawa (2011), "Hierarchical Bayes Modeling of the Customer Satisfaction Index," *Service Science*, 3, 127-140.

Masataka Ban, Nobuhiko Terui and Makoto Abe (2011), "A Model for TV Advertising Management with Heterogeneous Consumer by Using Single Source Data," *Marketing Letters*, 22, 373-389.

Nobuhiko Terui, Masataka Ban and Toshihiko Maki (2010), "Finding Market Structure by Sales Count Dynamics - Multivariate Structural Time Series Models with Hierarchical Structure for Count Data," *Annals of the Institute of Statistical Mathematics*, 62, 92-107.

Wirawan Dony Dahana and Nobuhiko Terui (2009), "Individual Reference Price Estimation using purchase history data: possibility of application to CRM (in Japanese)," *Journal of Japan Institute of Marketing Science*, 16, 75-94.

- Nobuhiko Terui and Masataka Ban (2008), "Modeling Heterogeneous Effective Advertising Stock Using Single-source Data," *Quantitative Marketing and Economics*, 6 (4), 415-438.
- Nobuhiko Terui (2008), "Estimating Price Thresholds for Price Customization (in Japanese)," *Journal of the Japan Statistical Society*, 37 (2), 261-278.
- Masataka Ban and Nobuhiko Terui (2008), "Measuring Brand-specific Advertising Carryover and Long-term Effectiveness for Heterogeneous Consumers: Single-source Data Analysis Accommodating Consumer and Brand Heterogeneity (in Japanese)," *Journal of Japan Institute of Marketing Science*, 15 (1), 65-81.
- Nobuhiko Terui and Wirawan Dony Dahana (2006), "Price Customization Using Price Thresholds Estimated from Scanner Panel Data," *Journal of Interactive Marketing*, 20(3), 58-70.
- Nobuhiko Terui and Wirawan Dony Dahana (2006), "Estimating Heterogeneous Price Thresholds," *Marketing Science*, 25 (4), 384-391.
- Nobuhiko Terui and Wirawan Dony Dahana (2005), "Price Customization Using Price Thresholds Estimated from Scanner Panel Data," *Proceedings of the 2005 International Workshop on Customer Relationship Management: Data Mining Meets Marketing at New York University*.
- Nobuhiko Terui and Yuuki Imano (2005), "Forecasting Model with Asymmetric Market Response and Its Application to Pricing in Consumer Package Goods," *Applied Stochastic Models in Business and Industry*, 21 (6), 541-560.
- Nobuhiko Terui (2004), "Measuring Delayed and Long-run Effects of Pricing Decisions to Market Shares: A Bayesian Attraction Model Approach," *Marketing Intelligence and Planning*, 22 (3), 264-283.
- Nobuhiko Terui and Hiroshi Onishi (2003), "Measurement of Multimedia Advertising Effectiveness for Brand Awareness-Shrinkage Estimation Using Hierarchical Bayes Regression Model (in Japanese)," *Journal of Japan Institute of Marketing Science*, 11, 43-59.
- Nobuhiko Terui and Herman K. van Dijk (2002), "Composite Forecasts of Linear and Nonlinear Time Series Models," *International Journal of Forecasting*, 18 (3), 421-438.
- Nobuhiko Terui (2000), "Forecasting Dynamic Market Share Relationships," *Marketing Intelligence and Planning*, 18 (2), 67-77.
- Takeaki Kariya, Ruey.S. Tsay, Nobuhiko Terui and Hong Li (1999), "Tests for Multinormality

with Application to Time Series,” *Communications in Statistics: Theory and Methods*, A28, 519-536.

Nobuhiko Terui and Takeaki Kariya (1997), “Gaussianity and Nonlinearity of Foreign Exchange Rate,” *IMS Monograph Series Vol. 31(L-1 Statistical Procedures and Related Topics)*, 31, 337-350.

Nobuhiko Terui and Takeaki Kariya (1997), “Testing Gaussianity and Linearity of Japanese Stock Returns,” *Financial Engineering and the Japanese Market*, 4 (3), 203-232.

Nobuhiko Terui and Masayoshi Kikuchi (1994), “The Size Adjusted Critical Region of Moran’s I Test Statistic for Spatial Autocorrelation and Its Application to Geographic Areas,” *Geographical Analysis*, 26 (3), 213-227.

John Geweke and Nobuhiko Terui (1993), “Bayesian Threshold Autoregressive Models for Nonlinear Time Series”, *Journal of Time Series Analysis*, 14 (5), 441-454.

Nobuhiko Terui (1991), “Some Causality Concepts and Partial Causality,” *The Annals of Applied Information Sciences*, 16 (1), 59-65.

John Geweke and Nobuhiko Terui (1991), “Threshold Autoregressive Models for Macroeconomic Time Series: A Bayesian Approach,” *American Statistical Association 1991 Proceedings of the Business and Economic Statistics Section*, 42-50.

Nobuhiko Terui (1991), “The Partial Causality in Multivariate Stationary Time Series,” *The Economic Studies Quarterly*, 42 (1), 72-81.

Nobuhiko Terui (1990), “An F type Small Sample Simultaneous Test for Nested Linear Regression Models,” *Communications in Statistics, Theory and Method*, A19 (2), 703-722.

Yuzo Hosoya, Yoshihiko Tsukuda and Nobuhiko Terui (1989), “Ancillarity and the Limited Information Maximum Likelihood Estimation of a Structural Equation in a Simultaneous Equation System,” *Econometric Theory*, 5 (4), 385-404.

Yuzo Hosoya and Nobuhiko Terui (1988), “Nested Statistical Models and a Generalized Likelihood Ratio Test,” *Statistical Theory and Data Analysis II*, 111-130, North Holland Pub., New York.

INVITED AND Non-REFEREED ARTICLES

Shohei Hsegawa, Nobuhiko Terui and Greg Allenby (2010), “Dynamic Joint Space Map” *Proceedings of International Workshop on Bayesian Statistics and Marketing*, 264-288.

- Nobuhiko Terui (2010), "The Effect and Role of Media Advertising (in Japanese)", *Bulletin of Nikkei Advertising Research Institute*, 253, 4-11.
- Nobuhiko Terui (2009), "Modeling of Consumer Behavior and Customization of Marketing Strategy : One to One Marketing by Using Customer Database(in Japanese)", *Transactions of the Institute of Systems, Control and Information Engineering*, 53 (9), 380-387.
- Nobuhiko Terui (2008), "Comment of "An Analysis of Shopping Trip Behavior Using Dynamic Individual Model (in Japanese)," *Journal of the Japan Statistical Society*, 38 (1), 29-30.
- Nobuhiko Terui and Yuuki Imano (2007), "Testing Multivariate Gaussianity by Hermitian Polynomials Transformation," *Annual Report of the Economic Society, Tohoku University*, 68 (3), 465-482.
- Nobuhiko Terui and Masataka Ban (2006), "Advertising Management Model by Using Single Source Data", *Proceedings of Tsukuba-Tohoku Joint International Workshop on New Directions of Research in Marketing*, 202-231.
- Wirawan Dony Dahana and Nobuhiko Terui (2006), "Modeling Heterogeneous Consumer's Reference Price Formation", *Proceedings of International Workshop on Bayesian Statistics and Applied Econometrics*, 105-114.
- Wirawan Dony Dahaya and Nobuhiko Terui (2006), "A Threshold Choice Model and Its Application to Pricing Strategy," *Annual Report of the Economic Society, Tohoku University*, 68 (1) 33-52.
- Masataka Ban and Nobuhiko Terui (2006), "Measurement of Advertising Effectiveness Under Consumer Heterogeneity -Applied hierarchical Bayesian Probit Model to Single Source Data (in Japanese)," *Annual Report of the Economic Society, Tohoku University*, 68 (1), 53-68.
- Nobuhiko Terui (2005), "Estimation and Inference on Continuous Time Nonlinear Business Cycle Models," *Annual Report of the Economic Society, Tohoku University*, 66 (4), 117-144.
- Nobuhiko Terui (1996), "Joint Predictive Distributions for Market Share Models: Bayesian Vector Autoregressive Models and Their Applications to POS (Scanner) Data (in Japanese)," *Annual Report of the Economic Society, Tohoku University*, 58 (3), 313-323.
- Nobuhiko Terui, (1996), "Market Response Analysis by Dynamic Bayes Models (in Japanese)," *Annual Report of the Economic Society, Tohoku University*, 58 (2), (1996), 181-194.
- Nobuhiko Terui (1994), "Carryover Effects in Market Response Analysis and Dynamic Latent Variable Models (in Japanese)," *Bulletin of Yamagata University (Social Science)* 25 (1),

51-91.

Nobuhiko Terui (1989), "On the Relation Between Causal Coherence and Spectral Feedback Measure in the Frequency Domain," *Bulletin of Yamagata University (Social Science)*, 20(1), 109-116.

Yuzo Hosoya, Yoshihiko Tsukuda and Nobuhiko Terui (1987), "The Conditional Performance of the Limited Information Maximum Likelihood Estimator," *Annual Report of the Economic Society, Tohoku Univ.*, 48 (5), 767-784.

Nobuhiko Terui (1985), "Some Conditional Properties of the Limited Information Maximum Likelihood Estimation", *Annual Report of the Economic Society, Tohoku University*, 46 (4), 493-505.

WORKING PAPERS

Nobuhiko Terui and Masataka Ban (2012), "Multivariate Time Series Model with Hierarchical Structure for Over-dispersed Discrete Outcomes" *SSRN working paper* : SSRN-id 2054266.

Shohei Hasegawa, Nobuhiko Terui and Greg Allenby (2011), "Dynamic Joint Space Map," Discussion Paper (TM&ARG) No.99, Graduate School of Economics and Management, Tohoku University.

BOOKS AND EDITED VOLUMES

Books and Book Chapters

Nobuhiko Terui and Tadahiko Sato (2013), *Modern Marketing Research (in Japanese)*, Yuhikaku Publishing Co. Ltd., Tokyo.

Takeaki Kariya and et al. eds. (2012), *Handbook of Economic Time Series (in Japanese)*, Asakura Publishing Co. Ltd., Tokyo. (1.4 ARIMA Model, 5.3 Bayesian Time Series Analysis, 9.1 Marketing and Demand Forecasting)

Nobuhiko Terui (2010), *Bayesian Statistical Analysis with R (in Japanese)*, Asakura Publishing Co. Ltd., Tokyo.

Nobuhiko Terui, Wirawan Dony Dahana and Masataka Ban (2009), *Statistical Analysis of*

Marketing (in Japanese), Asakura Publishing Co. Ltd., Tokyo.

Kimio Morimune, Nobuhiko Terui, Mitsuru Nakagawa, Haruhisa Nishino and Eiji Kurozumi (2008), *Statistics: Data Sciences for Social Sciences (in Japanese)*, Yuhikaku Publishing Co. Ltd., Tokyo.

Nobuhiko Terui (2008), *Bayes Modeling in Marketing (in Japanese)*, Tokyo Denki University Press, Tokyo.

Minotani Chiohiko and et al. eds. (2007), *Handbook of Econometrics (in Japanese)*, Asakura Publishing Co. Ltd., Tokyo.

Tomoyuki Higuchi, Shin Ishii, Nobuhiko Terui, Seiya Imoto and Genshiro Kitagawa (2007), *Innovation in Real World by Bayesian Modeling (in Japanese)*, Tokyo Denki Univ. Press, Tokyo.

Hajime Wago ed. (2005), *Bayesian Econometric Analysis (in Japanese)*, Toyo Keizai Inc., Tokyo.

Tadashi Kuriyama and et al. (2002), *Introductory Statistics (in Japanese)*, Yuhikaku Publishing Co. Ltd., Tokyo.

Atsuyuki Kogure and Nobuhiko Terui (2001), *Introductory Quantitative Finance (in Japanese)*, Asakura Publishing Co. Ltd., Tokyo.

Takeaki Kariya and Nobuhiko Terui (1997), *Nonlinear Economic Time Series Analysis and Its Applications – Gaussianity Tests and Nonlinear Models (in Japanese)*, Iwanami Publishing Co. Ltd., Tokyo.

Kiyoshi Takeuchi and et al. (1990), *Management Statistics (in Japanese)*, Yuhikaku Publishing Co. Ltd., Tokyo.

Edited Proceedings

Nobuhiko Terui ed. (2012), *Proceedings of the International Workshop on Marketing Science and Service Research*.

Nobuhiko Terui ed. (2010), *Proceedings of International Workshop on Bayesian Statistics and Marketing*.

Nobuhiko Terui, Chizuru Nishio and Tadahiko Sato eds. (2006), *Proceedings of “New Directions of Research in Marketing”*.

Hajime Wago and Nobuhiko Terui eds. (2006), *Proceedings of "International Workshop on Bayesian Statistics and Applied Econometrics"*.

Nobuhiko Terui, Hajime Wago and Tomoyuki Higuchi eds. (2004), *Proceedings of "Recent Development of Statistical Modeling on Marketing"*.

PRESENTATIONS AT INTERNATIONAL CONFERENCE

"Modeling Nonlinear Relation from Customer Satisfaction to Loyalty," *Direct/Interactive Marketing Research Summit*, San Diego, California, October, 2014

"Nonlinear Modeling of Customer Satisfaction Index," INFORMS 2013 Meeting, Minneapolis, U.S.A. October, 2013.

"Modeling Preference Change through Brand Satiation," The 10th Marketing Dynamics Conference, University of North Carolina, Chapel Hill, U.S.A. June, 2013.

"Modeling Preference Change through Brand Satiation," *The 8th KUBS International Symposium in Marketing*, Korea University, May, 2013 (Invited talk)

"Multivariate Structural Time Series Models with Hierarchical Structure for Overdispersed Discrete Outcomes," 5th International Conference of the ERCIM WG on COMPUTING & STATISTICS, Oviedo, Spain, December, 2012.

"Dynamic Brand Satiation," *2012 INFORMS Annual Conference*, Phoenix, U.S.A., October, 2012.

"Dynamic Brand Satiation," *2012 ISBA World Meeting*, Kyoto, Japan, June, 2012.

"Multivariate Structural Time Series Models with Hierarchical Structure for Over-dispersed Discrete Outcomes," *58th ISI World Statistics Congress*, Dublin, Ireland, August, 2011.

"Multivariate Structural Time Series Models with Hierarchical Structure for Over-dispersed Discrete Outcome," *International Workshop on Applied Bayesian Statistics and Econometrics*, Kyoto, Japan, February 2011.

"Multivariate Structural Time Series Models with Hierarchical Structure for Count Data," *European Seminar of Bayesian Econometrics (ESOB)*, Erasmus University, Rotterdam, Netherlands, November, 2010.

"Dynamic Joint Space Map," *International Workshop on Bayesian Statistics and Marketing*,

Osaka, Japan, October, 2010.

“The Effect of Media Advertising on Brand Consideration and Choice,” *Marketing Science Conference 2010*, Cologne, Germany, June, 2010.

“Multivariate Structural Time Series Models with Hierarchical Structure for Count Data,” *The Rimini Conference in Economics and Finance*, University of Bologna, Rimini, Italy, June, 2010.

“Dynamic Joint Space Map by Using Scanner Panel Data,” *International Workshop on Bayesian Econometrics and Statistics*, University of Tokyo, Japan, February, 2010.

“Getting Stable CSI by Using Hierarchical Bayes Model,” *18th Frontiers on Service Conference*, Honolulu, U.S.A., October, 2009.

“Discrete Choice Model with Time Varying Choice Set for Media Advertising and Brand Consideration,” *4th Japanese-European Meeting on Bayesian Statistics and Econometrics*, Barcelona, Spain, August, 2009.

“Multivariate Structural Time Series Model with Hierarchical Structure for Count Data,” *Joint Meeting of 4th World Conference of the IASC2008 and 6th Conference of the Asian Regional Section of the IASC on Computational Statistics & Data Analysis*, Yokohama, Japan, December, 2009.

“Count Data Sales Forecasting,” *Marketing Science Conference 2008*, Vancouver, Canada, June, 2008.

“Forecasting Count Data in Sales,” *2007 INFORMS International Meeting (Marketing Session)*, San Juan, Puerto Rico, July, 2007.

“Modeling Heterogeneous Effective Advertising Stock Using Single-Source Data,” *The Frank M. Bass Conference for Marketing Science*, University of Texas at Dallas, U.S.A., March, 2007.

“Advertising Management Model by Using Single Source Data,” *International Workshop on New Directions of Research in Marketing*, University of Tsukuba, Tokyo, Japan, December, 2006.

“Modeling Heterogeneous Consumer’s Reference Price Formation,” *International Workshop on Bayesian Statistics and Applied Econometrics*, Tohoku University, Sendai, Japan, October, 2006.

- “Discrete Choice Model on Nonlinear Stochastic Utility Function and Its Applications,” *First Japanese- European Meeting on Bayesian Statistics and Econometrics*, Vienna, Australia, August, 2006.
- “Modeling Heterogeneous Effective Advertising Levels Using Single-Source Data,” *Seminars on Bayesian Inference of Econometrics and Statistics*, University of Iowa, Iowa City, U.S.A., April, 2006.
- “Price Customization Using Price Thresholds Estimated from Scanner Panel Data,” *2005 International Workshop on Customer Relationship Management: Data Mining Meets Marketing*, New York University, New York, U.S.A., November, 2005.
- “Estimating Heterogeneous Price Thresholds,” *Clarence Tow Lecture Series, University of Iowa, Henry B. Tippie College of Business*, Iowa City, U.S.A., October, 2005.
- “Estimating Heterogeneous Price Thresholds,” *International Conference on "Recent Development of Statistical Modeling in Marketing"*, Institute of Statistical Mathematics, Tokyo, Japan, December, 2004.
- “Testing Multivariate Gaussianity by Hermitean Polynomial Transformation,” *INFORMS Annual Meeting (Stochastic Process Session)*, Denver, U.S.A., October, 2004.
- “Estimating Heterogeneous Price Thresholds; An Application to Customization Strategy,” *Marketing Science Conference 2004*, Rotterdam, Netherlands, June, 2004.
- “A Threshold Choice Model for Asymmetric Market Response and Segmentation,” *International Symposium on "Statistical Analysis of the Structure with Latent Variable Model"*, Tokyo, Japan, December, 2003.
- “The Estimation of Price Threshold with Asymmetric Dynamic Market Response and Forecasting,” *Econometrics and Statistics Colloquium, University of Chicago*, Chicago, U.S.A., April, 2003.
- “A Threshold Choice Model for Asymmetric Market Response and Segmentation,” *Marketing & Logistics Research Colloquium Series, The Ohio State University*, Columbus, U.S.A., April, 2003.
- “The Estimation of Price Thresholds with Asymmetric Dynamic Market Response and Pricing Policies,” *International Symposium on "Markov chain Monte Carlo: Recent Development and Its Applications"*, Tokyo, Japan, December, 2002.
- “Estimating Latitude Price Acceptance with Dynamic Asymmetric Market Response in

- Consumer Package Goods,” *Marketing Science Conference 2002*, Edmonton, Canada, June, 2002.
- “Measuring Delayed and Long-run Effects of Pricing Decisions to Market Shares: A Bayesian Attraction Model Approach,” *Marketing Science Conference 2001*, Wiesbaden, Germany, July, 2001.
- “Forecasting Competitive Relations of Brands,” *INFORMS Annual Meeting (Marketing Session)*, Salt Lake City, U.S.A., May, 2000.
- “Tests for Gaussianity by Hermitian Polynomial Transformation,” *Econometric Seminar at University of Amsterdam*, Amsterdam, Netherlands, June, 1997.
- “Estimation and Inference on Continuous-time Nonlinear Models,” *Statistics Seminar at CORE, Catholic University of Louvain*, Louvain-la-Neuve, Belgium, May, 1997.
- “Estimation and Inference on Continuous-time Nonlinear Models,” *Statistics Seminar at Institute of Statistics, University of Basel*, Basel, Switzerland, January, 1997.
- “Nonlinear Time Series Models: A Bayesian Approach,” *Econometric Seminar at Tinbergen Institute, Erasmus University*, Rotterdam, Netherlands, May, 1996.
- “Limit Cycle and Multistep Prediction in an Exponential Autoregressive Model for Nonlinear Time Series,” *International Symposium on Exploration of Informational Aspects of Bayesian Statistics*, Fujiyoshida, Japan, December, 1993.
- “Nonlinear Time Series Models: A Bayesian Approach,” *Statistics Colloquium at Department of Statistics, Texas A&M University*, College Station U.S.A., August, 1992.
- “Threshold Autoregressive Models for Macroeconomic Time Aeries: A Bayesian Approach,” *Joint Statistical Meetings of the American Statistical Society, Institute of Mathematical Statistics and Biometric Society*, Atlanta, U.S.A., August, 1991.
- “A Quantitative Analysis of Japanese Economy,” *Fulbright Lecture Series at Austin College Minnesota*, Austin, U.S.A., March, 1991.

RESEARCH GRANTS

Principal Investigator

JSPS, Grant-in-Aid for Scientific Research (A): 2013-2016, “Integration of heterogeneous

large scale business information and its application to CRM studies”

JSPS, Grant-in-Aid for Scientific Research (A): 2009-2013, “New Development of CRM by Fusing Database Marketing and Consumer Theory”

JSPS, Grant-in-Aid for Scientific Research (C): 2006-2009, “Nonlinear Dynamic Micro-structural Modeling with Limited Dependent Variables”

Fulbright Grant, Senior Research Program: 2005, “Micro-Marketing Modeling of Heterogeneous Consumer: Bayesian Econometric Approach to Simultaneous Demand-Supply Models for Scanner Panel Data”, Fisher College of Business, The Ohio State University, U.S.A.

Yoshida Hideo Memorial Foundation, 38th Grant for Research: 2004-2005, “Marketing Model with Heterogeneous Consumers for Measuring Advertising Effectiveness”

JSPS, Grant-in-Aid for Scientific Research (C): 2003-2006, “Statistical Modeling of Economic Time Series based on the Statistical Tests for Multivariate Gaussianity and Linearity”

JSPS, Grant-in-Aid for Scientific Research (C): 2000-2003, “Statistical Testing of Multivariate Nonlinear Economic Time Series and Their Applications”

JSPS, Grant-in-Aid for Scientific Research (C): 1998-2000, “Statistical Inference of Multivariate Nonlinear Economic Time Series: Simulation-based Approach”

JSPS Bilateral Program: 1996-1997, “Bayesian Nonlinear Economic Time Series Analysis” at Tinbergen Institute, Erasmus University, The Netherlands.

MEXT, Grant-in-Aid for Encouragement of Scientists, 1995-1996, “Estimating Continuous Time Nonlinear Business Cycle Models and Macroeconomic Dynamics”

MEXT, Grant-in-Aid for Encouragement of Scientists, 1994-1995, “Estimation of Order of Integration for Nonstationary Economic Time Series and Their Application”

MEXT, Grant-in-Aid for Encouragement of Scientists, 1993-1994, “Nonlinear Time Series Models for Macroeconomic Time Series”

Fulbright Grant, Junior Research Program (Travel Grant): 1990-1992, “Nonlinear Time Series Analysis” at Department of Economics, University of Minnesota, and Department of Statistics, Texas A&M University, U.S.A.

MEXT, Grant-in-Aid for Encouragement of Scientists, 1990-1991, “Forecasts by Nonstationary or Nonlinear Time Series Models and Its Application to Causality”

MEXT, Grant-in-Aid for Encouragement of Scientists, 1989-1990, “Statistical Testing of Higher Order Autocorrelation and Its Application to Econometric Models”

Project Member

JSPS, Grant-in-Aid for Scientific Research (B) (PI: K. Ogawa): 2009-2011, “Service Marketing Based on the Japanese Customer Satisfaction Index”

JSPS, Grant-in-Aid for Scientific Research (A) (PI: K. Sasaki): 2005-2009, “New Urban and Regional System Based on Autonomy and Corporations”

JSPS, Grant-in-Aid for Scientific Research (B) (PI: N. Nakajima): 2004-2007, “Marketing Models Incorporating Decision Maker’s Heterogeneity”

JSPS, Grant-in-Aid for Scientific Research (A) (PI: H. Wago): 2003-2007, “Statistical Analysis of the Structure with Latent Variable Models”

PROMOTER ACTIVITIES

International Conferences

International Workshop on Data Science and Service Research, (July, 2012) (Tohoku University, Sendai, Japan) (Organizer)

International Workshop on Marketing Science and Service Research, (July, 2012) (Institute of Statistical Mathematics, Tokyo, Japan) (Organizer)

2012 ISBA World Meeting, Special Topic Session “Bayes Modeling in Marketing”, (June, 2012) (Kyoto, Japan) (Executive Committee and Session Organizer)

International Workshop on Bayesian Statistics and Marketing (September, 2010) (Osaka University, Osaka, Japan) (Organizer)

Tsukuba-Tohoku Joint International Workshop “New Directions of Research in Marketing” (December, 2006) (University of Tsukuba, Tokyo, Japan) (Organizer)

International Workshop on Bayesian Statistics and Applied Econometrics (November, 2006) (Tohoku University, Sendai, Japan) (Organizer)

International Conference on Recent Development of Statistical Modeling in Marketing (December, 2004) (Institute of Statistical Mathematics, Tokyo, Japan) (Organizer)

MEMBERSHIPS

Japan Statistical Society

International Society for Bayesian Analysis

Japan Institute of Marketing Science

INFORMS

Japanese Association of Financial Econometrics and Engineering