

Munechika Katayama

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Current Position

Associate Professor, Faculty of Political Science and Economics, Waseda University 2018 – Present

Education

Ph.D. Economics, University of California, San Diego August, 2008
M.A. Economics, State University of New York at Buffalo May, 2001
B.A. Economics, Keio University, Tokyo, Japan March, 1999

Experience

Associate Professor (tenure-track), Faculty of Political Science and Economics, Waseda University 2017 – 2018
Assistant Professor, Graduate School of Economics, Kyoto University 2013 – 2017
Assistant Professor, E. J. Ourso College of Business, Louisiana State University 2008 – 2013
Teaching Assistant, University of California, San Diego Fall 2002 – Spring 2008
Research Assistant for Professor Hoshi, University of California, San Diego Summer 2003 – Fall 2007
Research Assistant for Professor Kashyap, University of Chicago, GSB August, 2006

Research

Research Interests

Macroeconomics, Monetary Economics, Applied Econometrics, the Japanese Economy

Publications

“Uncertainty Shocks and the Relative Price of Investment Goods” (with Kwang Hwan Kim), 2018, *Review of Economic Dynamics*, 30, 163-178.
“Inter-sectoral Labor Immobility, Sectoral Comovement, and News Shocks” (with Kwang Hwan Kim), 2018, *Journal of Money, Credit and Banking*, 50(1), 77-114.
“The Delayed Effects of Monetary Shocks in a Two-sector New Keynesian Model” (with Kwang Hwan Kim), 2013, *Journal of Macroeconomics*, 38 Part B, 243-259.
“Declining Effects of Oil Price Shocks,” 2013, *Journal of Money, Credit and Banking*, 45(6), 977-1016.
“Non-separability and Sectoral Comovement in a Sticky Price Model” (with Kwang Hwan Kim), 2013, *Journal of Economic Dynamics and Control*, 37(9), 1715-1735.
“Housing, Wealth Effects, and Monetary Policy” (with Kwang Hwan Kim), 2013, *Global Economic Review*, 42(1), 55-71.

Working Papers

“Improving Recession Probability Forecasts in the U.S. Economy.”

“Rising Skill Premium?: The Roles of Capital-Skill Complementarity and Sectoral Shifts in a Two-Sector Economy” (with Naoko Hara and Ryo Kato), 2014, Working Paper Series No. 14-E-9, Bank of Japan.

“Sticky-Wage Models and Knowledge Capital: A Note” (with Kevin X. D. Huang, Mototsugu Shintani, and Takayuki Tsuruga), 2017, Working Papers 17-00006, Vanderbilt University Department of Economics.

Relevant Activities

Presentations (including scheduled)

2021: Kansai Macroeconomics Workshop

2020: The University of Tokyo

2019: Keio University, National Chengchi University

2018: The 26th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, University of Tokyo RCAST, The 3rd International Macroeconomics and Finance Conference, Kindai University, Latin American Meeting of the Econometric Society

2017: Otaru University of Commerce, Yonsei University, University of Tokyo RCAST, Asian Meeting of Econometrics Society, Workshop of the Australasian Macroeconomic Society, EEA–ESEM, Waseda University

2016: 2016 Taipei International Conference on Growth, Trade and Dynamics, 91st WEAI Annual Conference, SWET, Kobe University, Nagoya University, 18th Annual Macro Conference, Henan University

2015: Yonsei Global Research Team Workshop, 90th WEAI Annual Conference, Annual Congress of European Economic Association, Workshop on Macroeconomics at Koç University, GRIPS, Economic Theory and Policy Workshop, Fall Midwest Macro Meetings, DSGE Conference 2015

2014: Deutsche Bundesbank Conference: Common Challenges in Asia and Europe, Asian Meeting of the Econometric Society, Australian National University, Econometric Society Australasian Meeting, Tohoku University, Korea University, University of Tokyo

2013: International Conference “Frontiers in Macroeconometrics” at Hitotsubashi University, Bank of Japan

2012: Midwest Macroeconomics Meetings, Bank of Japan, Japanese Economic Association Spring Meetings, Osaka School of International Public Policy, Southern Economic Association Annual Meetings, Osaka City University, Kyoto University

2011: Midwest Macroeconomics Meetings, Asian Meeting of the Econometric Society, Southern Economic Association Annual Meetings

2010: LSU Brown-bag Lunch

2009: Far East and South Asia Meeting of the Econometric Society, UC Riverside Conference “Business Cycles: Theoretical and Empirical Advances”, the Ninth Missouri Economics Conference

2008: Louisiana State University, the Eighth Annual Missouri Economics Conference

2007: University of California, San Diego

Grants

JSPS Grant-in-Aid for Scientific Research, 21K01406, April 2022 – March 2024.

JSPS Grant-in-Aid for Scientific Research, 18K01520, April 2018 – March 2021.

JSPS Grant-in-Aid for Scientific Research, 15K17020, April 2015 – March 2018.

Waseda University, Special Research Project, June 2017 – March 2018.

The Japan Legislative Society Foundation, April 2016 – March 2017.

Member

American Economic Association, Econometric Society, European Economic Association, Japanese Economic Association

Referee / Reviewer

Bank of Japan IMES Discussion Paper, Canadian Journal of Economics, Developing Economies, Economic Inquiry, Energy Economics, European Economic Review, International Economic Review, International Journal of Forecasting, International Review of Economics and Finance, Japan Economic Review, Journal of Asian Economics, Journal of Business and Economic Statistics, Journal of Economic Dynamics and Control, Journal of Japanese and International Economics, Journal of Macroeconomics, Journal of Money, Credit, and Banking, JSPS, Macroeconomic Dynamics, National Science Foundation, Review of Economic Dynamics, RIETI, Southern Economic Journal

Teaching

Teaching Interests

Macroeconomics, Econometrics, Money and Banking

Courses Taught

Waseda University

Fresh-Start Seminar (UG; Spring, 2017–21)
Academic Literacy Seminar (UG; S17, F17, S18, F18, S19, F19)
Quantitative Analysis for Political Science and Economics (UG; S17, F17, S18, F18)
Advanced Econometrics – Time Series Analysis (Spring, 2019–21)
Time Series Analysis (Grad & UG; Spring, 2017–18, Fall, 2019–2021)
Study of Economics (UG; F17, F18)
Applied Macroeconometrics (Grad; F17, F18)
Macroeconomics A (UG; S18, S19, Fall, 2019–21)
Economics Seminar (Spring, 2019–21)

Kyoto University

Applied Macroeconomics (Grad; F13, F14, F15)
Applied Macroeconomic Analysis 1 (Grad; F16)
Macroeconomics (Grad; S14, S15, S16)
Macroeconomics 1 (UG; S14, S15, S16)
English (Economics) (UG; F13, F14, F15, F16)

Louisiana State University

Econ 7590 Seminar in Monetary and Fiscal Policy (F09, F10, S11, S12, S13)
Econ 4710 Aggregate Economic Analysis (F08 – S12)
Econ 3999 Independent Study (S10)
Econ 2035 Money, Banking, and Macroeconomic Activity (F08, S09, S10, F11, F12, S13)

References

Professor James D. Hamilton (Chair)
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Department of Economics
University of California, San Diego
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Professor Valerie A. Ramey
Department of Economics
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Professor Takeo Hoshi
Graduate School of Economics
The University of Tokyo
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