

January 25, 2022

Yoichi Arai

School of Social Sciences, Waseda University  
1-6-1 Nishiwaseda, Shinjuku-ku, Tokyo 169-8050, Japan

Email: yarai@waseda.jp

#### EMPLOYMENT

Associate Professor, Waseda University	April, 2018-Present
Associate Professor, GRIPS	June, 2017-March, 2018
Assistant Professor, GRIPS	August, 2010-May, 2017
Assistant Professor, University of Tokyo	August, 2004-July, 2010

#### EDUCATION

Ph.D. Economics, University of California, San Diego	June, 2004
M.A. Economics, Hitotsubashi University	March, 1999
B.A. Liberal Arts, International Christian University	March, 1997

#### PUBLICATIONS

"Testing Identifying Assumptions in Fuzzy Regression Discontinuity Designs," (joint with Yu-Chin Hsu, Toru Kitagawa, Ismael Mourifié and Yuanyuan Wan), *Quantitative Economics*, 13, 1-28, 2022.

"Simultaneous Selection of Optimal Bandwidths for the Sharp Regression Discontinuity Estimator," (joint with Hidehiko Ichimura), *Quantitative Economics*, 9, 441-482, 2018.

"Testing for Linearity in Regression with I(1) Processes,"  
*Hitotsubashi Journal of Economics*, 57, 111-138, 2016.

"Optimal Bandwidths Selection for the Fuzzy Regression Discontinuity," (joint with Hidehiko Ichimura), *Economics Letters*, 141, 103-106, 2016.

"The educational upgrading of Japanese youth, 1982-2007: Are all Japanese youth ready for structural reforms?," *Journal of the Japanese and International Economies*, 37, 100-126, 2015.

"Testing for the Null Hypothesis of Cointegration with Reduced Size Distortion," (with Eiji Kurozumi), *Journal of Time Series Analysis*, 29, 476-500, 2008.

"Testing for the Null Hypothesis of Cointegration with Structural Breaks," (with Eiji Kurozumi), *Econometric Reviews*, 26, 705-739, 2007.

"Efficient Estimation and Inference in Cointegrating Regressions with Structural Change," (with Eiji Kurozumi), *Journal of Time Series Analysis*, 28, 545-575, 2007.

"Monetary Policy in the Great Recession," (with Takeo Hoshi) in M.M.Hutchison and F. Westermann eds., *Japan's Great Stagnation: Financial and Monetary Policy Lessons for Advanced Economies*, 157-181, Cambridge, MA. MIT Press, 2006.

"Alternative Representation for Asymptotic Distributions of Impulse Responses in Cointegrated VAR Systems," (with Taku Yamamoto), *Economics Letters*, 67, 261-271, 2000.

#### OTHER PUBLICATIONS

"Multiple Regression and Matching Estimator," *Japanese Journal of Labor Studies*, 657, 14-15, 2015 (in Japanese).

"Cointegration Analysis," in T. Kariya, K. Maekawa, Y. Yajima, J. Fukuchi and Y. Kawasaki eds., *Handbook of Economic Time Series Analysis*, 130-143, 2012. (in Japanese)

#### WORKING PAPERS

"Optimal Bandwidth Selection for Differences of Nonparametric Estimators with an Application to the Sharp Regression Discontinuity Design (joint with Hidehiko Ichimura)," GRIPS Discussion Paper 13-09, 2013.

#### GRANTS, FELLOWSHIPS AND SCHOLARSHIPS

(As a Principal Investigator)

Grant-in-Aid for Scientific Research (C), 2020-2023

Grant-in-Aid for Scientific Research (B), 2015-2019

Grant-in-Aid for Scientific Research (B), 2011-2015

Grant-in-Aid for Young Scientists (B), 2008-2011

Grant-in-Aid for Young Scientists (B), 2005-2008

Research Fellow of the JSPS, 1999-2002

Fulbright Scholarship, 1999-2004

(As a Co-Investigator)

Grant-in Aid for Scientific Research (A), 2014-2015 (Principal Investigator: Hidehiko Ichimura)

Grant-in Aid for Scientific Research (B), 2011-2015 (Principal Investigator: Daiji Kawaguchi)

Grant-in Aid for Scientific Research (A), 2010-2014 (Principal Investigator: Hidehiko Ichimura)

Grant-in Aid for Scientific Research (A), 2005-2008 (Principal Investigator: Taku Yamamoto)

#### PROFESSIONAL ACTIVITIES

Program Committee, 2017 Japanese Economic Association Fall Meeting, Aoyama Gakuin University, Tokyo, Japan, 9-10 September.

Program Committee, 2016 Japanese Economic Association Fall Meeting, Waseda University, Tokyo, Japan, 10-11 September.

Program Committee, 2015 International Symposium on Econometric Theory and Applications (SETA), Hitotsubashi University, Tokyo, Japan, 30-31 May.

Program Committee, 2009 International Symposium on Econometric Theory and Applications (SETA), Kyoto University, Kyoto, Japan, 31 July-2 August.

Associate Editor, Journal of Japan Statistical Society, 2006-2008.

#### INVITED TALKS

2014: Japanese Economic Association Spring Meeting (Tutorial Session)

2011: Japanese Economic Association Spring Meeting (Special Session)

2010: Kansai Keiryō Keizaigaku Kenkyukai

#### CONFERENCE/SEMINAR PRESENTATIONS

2019: Kansai Keiryō Keizai Kenkyukai (Miyazaki, Jan. 5-6)

2018: Tokyo University of Science, Advances in Econometrics (Academia Sinica, Taipei, Taiwan), Workshop on Advances in Econometrics (Matsuyama, Japan)

2017: Workshop on Advances in Econometrics (Hakodate, Japan),

2016: Western Economic Association International, Asian Meeting of the Econometric Society,

2014: Academia Sinica, Mini-Conference on Microeconometrics,

2013: Asian Meeting of the Econometric Society, London School of Economics

2012: Econometric Society North American Winter Meeting

2009: Econometric Society North American Winter Meeting, Kyoto University, Osaka University

2008: Econometric Society North American Winter Meeting

2007: Hitotsubashi Conference on Econometrics

2006: Bank of Japan, Japanese Economic Association Spring Meeting, Japan Statistical Society 75th Anniversary Symposium, Kyoto University

2004: Bank of Japan, Hitotsubashi University, University of Tokyo

#### REFEREEING

Econometric Reviews, Econometric Theory, Econometrics Journal, Economics Letters, Fulbright Scholarship, Hitotsubashi Journal of Economics, Japan and the World Economy, Japan Society for the Promotion of Science, Japanese Economic Review, Japanese Journal of Labour Studies, JCER Economic Journal, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Japan Statistical Society, Journal of

the Japanese and International Economics, Pacific Economic Review

MEMBERSHIP

American Economic Association, Econometric Society, Japan Statistical Society, Japanese Economic Association

## TEACHING

<Waseda University>

Econometrics I (Undergraduate Level, Spring 2018)

Applied Econometrics I (Undergraduate Level, Spring 2018)

Empirical Study on Policy Evaluation (Undergraduate Level, Spring 2018)

<GRIPS> (All classes in English)

Econometric Methods for Program Evaluation (Ph.D. Level, Spring 2016, Spring 2015, Spring 2014, Spring 2013, Spring 2012, Spring 2011)

Advanced Econometrics I (Ph.D. Level, Winter 2017, Winter 2016, Winter 2015, Winter 2014, Spring 2013, Spring 2012)

Advanced Econometrics II (Ph.D. Level, Spring 2017, Spring 2016)

Econometrics / Quantitative Methods (Master Level, Spring 2014, Winter 2013, Winter 2012, Winter 2011)

<University of Tokyo>

Econometrics (Master Level, Public Policy, Summer 2014, in English)

Core Econometrics (Master Level, Fall 2009, Fall 2008, Fall 2007, Fall 2006, Fall 2005, Fall 2004)

Econometrics (Undergraduate Level, Summer 2014, Fall 2009, Fall 2008, Fall 2007, Fall 2006)

Mathematical Statistics (Undergraduate Level, Summer 2005)

Introductory Statistics (Undergraduate Level, Faculty of Law, Summer 2010)

Linear Algebra (Undergraduate, Summer 2009, Summer 2008, Summer 2007)