ロベルト・レオン・ゴンザレス (Roberto Leon Gonzalez) 准教授

専門分野: 計量経済学

学 位: Ph.D. in Economics, University of York

略 歴: Bsc in Economics, University of Las Palmas de Gran Canaria, Spain, 1998

Master in Economics, University of York, U.K., 1999

Ph.D. in Economics, University of York, U.K., 2003

Lecturer in Economics, University of Sheffield, 2003-2004

Lecturer in Economics, University of Leicester, 2004-2007

Associate Professor, National Graduate Institute for Policy Studies (GRIPS), 2007-

1. ACADEMIC ACHIEVEMENTS (A)

(1) ACADEMIC PAPERS

Collaboratively authored papers

- * Chan, J.C.C., G. Koop, <u>R. León-González</u> and R. Strachan (2012), "Time Varying Dimension Models," Journal of Business & Economic Statistics, 30, 358-367. (peer reviewed)
- * Koop G., <u>R. León-González</u> and R. Strachan (2012), "Bayesian Model Averaging in the Instrumental Variable Regression Model," Journal of Econometrics, 171, 237-250. (peer reviewed)
- (2) PRESENTATIONS DELIVERED AT ACADEMIC CONFERENCES AND INVITED SEMINARS
- * ISBA 2012 World Meeting, "Fat-tailed Gamma autoregressive processes for stochastic volatility with jumps," Kyoto, Japan, June 25–29, 2012.
- * RCEF 2012: Cities, Open Economies, and Public Policy, "Fat-Tailed Wishart Autoregressive Processes for Multivariate Stochastic Volatility with Jumps," Toronto, Canada, August 16–18, 2012.
- * 5th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2012), "Fat-tailed gamma autoregressive processes for stochastic volatility with jumps," Oviedo, Spain, December 1–3, 2012.
- * Frontiers in Macroeconometrics, "Endogeneity and Panel Data in Growth Regression: A Bayesian Model Averaging Approach," Hitotsubashi University, Tokyo, March 1–3, 2013.
- * The Osaka Workshop on Economics of Institutions and Organizations (65th Meeting), "Endogeneity and Panel Data in Growth Regression: A Bayesian Model Averaging Approach," University of Tokyo, March 27–28, 2013.
- (3) OTHERS (papers submitted for publication)
- * Huang, X., <u>R. Leon-Gonzalez</u>, S. Yupho (2012), "Financial Integration from a Time-Varying Cointegration Perspective," GRIPS Discussion Paper 12-07.
- * <u>Leon-Gonzalez, R.</u> and D. Montolio (2012), "Endogeneity and Panel Data in Growth Regressions: A Bayesian Model Averaging Approach," GRIPS Discussion Paper 12-08
- * Leon, A. and <u>R. Leon-Gonzalez</u> (2012), "The Scope for Increasing Biofuel Crop Production in Japan: An Analysis of Alternative Policies," GRIPS Discussion Paper 12-10.

2. RESEARCH ACTIVITIES BY RESEARCH GRANTS

* Grant from JSPS, Grants-in-Aid for Young Scientist (B), "Structural Breaks in the Panel Data Cointegration Model," FY2011-FY2013.

* Grant from GRIPS Research Centre, "Estimating the impact of government subsidies on Biofuel production and carbon sequestration in Japanese farms," FY2012.

3. EDUCATIONAL ACTIVITIES AT GRIPS

- (1) LECTURES
- * Advanced Econometrics II
- * Advanced Econometrics III
- * Introduction to Applied Econometrics
- (2) THESIS AND INDEPENDENT STUDY SUPERVISION
- * 4 Ph.D. candidates (main advisor, Ph.D. 2 of them graduated and 2 still in progress)
- * 7 Ph.D. candidates (as part of the advising committee, Ph.D. thesis in progress)
- * Master dissertations and Policy Papers.

4. INVOLVEMENT IN THE ADMINISTRATION AND MANAGEMENT OF GRIPS

- (1) COMMITTEES
- * Macroeconomic Policy Program Committee
- * One-year Masters's Program of Public Policy Committee (MP1)
- * Two-year Masters's Program of Public Policy Committee (MP2)
- * Policy Analysis Program Committee
- * University library committee (book selection)
- (2) OTHER ACTIVITIES
- * Director of "Japan-IMF Macroeconomic Seminar for Asia (JIMS)"
- * Project leader of "Estimating the impact of government subsidies on Biofuel production and carbon sequestration in Japanese farms"

6. SOCIAL CONTRIBUTION

ACTIVITIES AT OTHER UNIVERSITIES AND RESEARCH CENTERS

Research visit

- * Institut d'Economia de Barcelona (IEB) (Barcelona Institute of Economics), University of Barcelona, 11th May 14th May 2012.
- * University of Las Palmas de Gran Canaria, Department of Applied Economic Analysis, 5th September
 - 7th September 2012.