

# Nariyasu YAMASAWA

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## Present Position:

Senior Economist, Japan Center for Economic Research  
Associate Professor, Faculty of Management, Atomi University

## Fields of Interest:

Economic statistics  
Business Indicator  
Asian economy

## Projects

Development of Monthly GDP Model Copyright filed (99-121302) and reserved  
(2000-31115 8)  
Training Program on Macroeconomic Modeling for MoF of Thailand Short-Term JICA  
Expert, 1/2001

## Books

'Introduction to Practical Econometrics,' Nihon Hyoron-Sya, 04  
'Introduction to Macroeconomic Forecast,' (co-ed, in Japanese) Nikkei, 00.  
'5-year Forecast of Japanese Economy,' (wrote medium-term forecast part, in Japanese)  
Nikkei, 00.

## Papers & Articles

'Short-Term Macroeconomic Model (SA98 Version): Guidance and Application,' (in  
Japanese) JCER, 97.  
'Are the Performances of Economic Forecast Satisfactory? - Evaluations and Future  
Tasks,' JCER Review Vol.14, JCER, 98.  
'Robustness of VAR Model and Error Correction Model - Empirical Study on Fiscal  
Policy Impacts,' (in Japanese) Kenkyu Houkoku No. 93, JCER, 98.  
'Methodology of Forecasting Monthly Economic Indicators,' (co-ed, in Japanese) JCER  
Review Vol.21, JCER, 99.  
'Development of Short-Term Macroeconomic Model with Emphasis on Flexibility,' (in  
Japanese) Kenkyu Houkoku No.92, JCER, 99.

'Development of Monthly GDP Model,' (in Japanese) Kenkyu Houkoku No.94, JCER, 00.

'Monthly GDP Gap as an Indicator of Business,' (in Japanese) JCER PAPER No.67, JCER, 00.

'Modification to GDP Statistics and Business Cycle,' (joint work with Tsutomu Miyagawa, in Japanese) Financial Review, 01.

'Tradeoff between Frequency and Accuracy - Importance of Quick Reports on Basic Statistics,' (in Japanese) Kenkyu Houkoku No. 96, JCER, 02.

'Long-term Outlook of The Thai Economy,' (in Japanese) JCER DiscussionPaper No.56, JCER, 99.

'Macroeconomic Simulation Model for Envisioning Fiscal Policy in Thailand,' (in Japanese) Japanese Chamber of Commerce in Bangkok, #469, 01.

### [Seminars & Lectures](#)

' Methodologies of Macroeconomic Forecasting in Japan, ' Economic & Social Development Agency of Thailand, Nov 98.

'How to Produce Monthly GDP Data,' JCER, Jun 99.

'How to Estimate Monthly GDP Gap,' Economic Planning Agency of Japan, Mar 00.

'Business Cycle in Light of Monthly GDP,' JCER, May 00.

### [Education:](#)

B.A. in Economics, University of Kyoto, March 1987

### [Career History:](#)

Economic Researcher and Staff Writer, Nihon Keizai Shimbun (Japan Economic Journal),April 1987-March 1997.

Visiting Scholar, Center for Economic Policy Research, Stanford University, April 1992-April 1993.

Researcher of economic forecast, Japan Center for Economic Research, April 1997-March 2002

Associate Professor, Faculty of Management, Atomi University, April 2002 to present.