

TATSUMA WADA

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Wayne State University
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FIELDS OF INTEREST

Econometrics, International Finance, Macroeconomics

EDUCATION

Ph.D., Economics, Boston University
Dissertation: "Trend-Cycle Decompositions Allowing Structural Changes and Outliers:
Econometric Analyses and Macroeconomic Applications"
Committee Chair: Pierre Perron
Date of Completion: May 2006

M.A. in Economics, Keio University, Tokyo, Japan 2001
B.A. in Economics, Keio University, Tokyo, Japan 1999

CURRENT POSITION

Associate Professor, **Wayne State University**, August 2013- Present

Director of Undergraduate Studies, August 2013- Present

PAST POSITIONS

Assistant Professor, **Wayne State University**, August 2006-August 2013

Visiting Assistant Professor of Economics, **University of California, Davis**, January 2010-
June 2010

Visitor, Globalization and Monetary Policy Institute, **Federal Reserve Bank of Dallas**,
September 2009- December 2009

TEACHING EXPERIENCE

(F: Fall semester; W: Winter Semester)

University of California, Davis

Econometrics (Undergraduate), Winter 2010
Intermediate Macroeconomics (Undergraduate), Spring 2010

Wayne State University

Introductory Statistics and Econometrics (Undergraduate), F2006, F2008, F2010, W2011,
F2011, W2013
International Finance (Undergraduate), F2007, F2008, F2010, F2011, W2012, F2012

Money and Banking (Undergraduate), Summer 2013
Macroeconomics (Master), W2007, W2008, W2011, W2012
Introduction to Econometrics (Master), F2007

Advanced Macroeconomics I (Ph.D., field), F2006
Advanced Macroeconomics II (Ph.D., field), W2007, W2009, W2013
International Finance (Ph.D., field), W2008, W2009, F2013

Boston University

Elementary Mathematical Economics (Master), Summer 2007

FELLOWHIPS AND AWARDS

Special Research Fellowship, Boston University, Spring 2005, Fall 2005
Travel Grant, Econometric Society World Congress, 2005
Travel Grant, European Economic Association Annual Congress, 2005
Travel Grant, Canadian Economic Association Meeting, 2005
Summer Research Grant, Boston University, 2004, 2005
Teaching Fellowship, Boston University, Fall 2002-Fall200, Spring 2006
Keio Scholarship, Keio University, 1996, 1997

REFEREE EXPERIENCE

Econometric Reviews, Economic Inquiry(2), Economics Letters, Economic Modelling(2), Empirical Economics, Journal of Econometrics, Journal of Econometric Methods, Journal of Economic Dynamics and Control, Journal of Money, Credit and Banking, Journal of Monetary Economics, Macroeconomic Dynamics, Review of Economics and Statistics(2)

PUBLICATION

- “Let’s Take a Break: Trends and Cycles in US Real GDP”
with Pierre Perron, 2009, *Journal of Monetary Economics* 56 (6) 749-765.
- “Immigration of Nurses”
with David E. Kalist and Stephen J. Spurr, 2010, *Industrial Relations* 49 (2) 406-428.
- “Oil Price Shocks and Industrial Production: Is the Relationship Linear?” with
Ana Maria Herrera and Latika Gupta Lagalo, 2011, *Macroeconomic Dynamics*, 15-S3 472-497.
- “The Real Exchange Rate and Real Interest Differentials: The Role of the Trend-Cycle Decomposition,” 2012, *Economic Inquiry*, 50 (4) 968-987.
- “On the Correlations of Trend-Cycle Errors,” 2012, *Economics Letters*, 116 (3) 396-400.
- “The Role of Transitory and Persistent Shocks in the Consumption Correlation and International Comovement Puzzles,” *Macroeconomic Dynamics*, forthcoming.

WORKING PAPERS

- “An Alternative Trend-Cycle Decomposition using a State Space Model with a Mixture of Normals: Specifications and Applications to International Data” with Pierre Perron

“The Impact of Technology Shocks on Hours Worked: Evidence from a Multivariate Trend-Cycle Decomposition allowing Changing Trend” with Pierre Perron
“Nonlinearities in the Oil Price-Industrial Production Relationship: Evidence from 18 OECD Countries,” with Ana Maria Herrera and Latika Gupta Lagalo.

WORK IN PROGRESS

“The Real Exchange Rate, Learning, and the J-Curve effects in International Economy”

TRANSLATION WORK

“*Modern Applied Statistics with S*” 4th Edition by W.N. Venables and B.D. Ripley, 2002, Springer; Translation into Japanese with Mikio Ito, Taisuke Otsu, Nobuyuki Tose, Masaki Nakahigashi and Fumitsuna Maruyama.

CONFERENCE AND SEMINAR PRESENTATIONS

2005:

World Congress of the Econometric Society; Annual Congress of European Economic Association; International Conference on Computing in Economics and Finance; Midwest Macroeconomics Meeting; Annual Meeting of Canadian Economic Association; Japanese Economic Association Meeting; Hitotsubashi University; Keio University; Kyusyu University

2006:

Federal Reserve Bank of Richmond; Simon Fraser University; Wayne State University

2007:

Midwest Econometrics Group Meeting

2008:

Purdue University; International Conference on Computing in Economics and Finance

2009:

Midwest Econometrics Group Meeting; Federal Reserve Bank of Dallas; Federal Reserve System Conference on Macroeconomics (Discussant); Keio University; Nagoya University

2010:

Boston University; Midwest Econometrics Group Meeting; Oakland University; University of British Columbia; University of California, Davis

2011:

University of Alabama; Midwest Macroeconomics Meeting; Canadian Economic Association Meeting; Keio University; Midwest Econometrics Group Meeting

2012:

Western Economic Association Meeting; Midwest Econometric Group Meeting

2013:

Western Economic Association Meeting, Western Economic Association International Pacific Rim Conference