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Econophysics and Econometric/Theoretical Analysis

Based on the EBS data sets¹

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Date & Time: Tuesday, December 18, 2018 13:15 - 17:15

Venue: GRIPS Research Meeting Room 4D (4th Floor), Roppongi, Tokyo

13:15 – 13:45

Yamashita Rios De Sousa, Arthur Matsuo (Institute of Innovative Research, Tokyo Institute of Technology)
"PUCK Model with Fluctuating Potential with Application to the Diffusion of Market Prices"

13:45 – 14:15

Sueshige, Takumi (Institute of Innovative Research, Tokyo Institute of Technology)
"外国為替市場におけるトレーダの指値注文戦略分類"

14:15 – 14:45

Arai, Takumi (Institute of Innovative Research, Tokyo Institute of Technology)
"為替市場価格の短期トレンド検出の試み"

14:45 – 15:15

Shiota, Satoshi (Institute of Innovative Research, Tokyo Institute of Technology)
"Fisher 正確検定に基づく変化点検出による為替市場の長期トレンド"

15:15 – 15:30 Break

15:30 – 16:00

Yamada, Kenta (Institute of Innovative Research, Tokyo Institute of Technology)
"高頻度データを用いた為替市場の裁定機会解析"

16:00 – 16:30

Ito, Takatoshi (Columbia University and National Graduate Institute for Policy Studies)
"Literature Survey: Liquidity"

¹ This meeting is organized with support from the Grant-in-aid (kaken), Japan Society for the Promotion of Science (JSPS), 17H00995.

16:30 – 17:00

木島 俊哉 (三菱 UFJ 銀行 金融市場部為替グループ)
"東京仲値の価格予測"

17:00 - 17:15 Discussion: Future Research Agenda

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Presentation 20 min; discussant 10 min.

List of participants

(In Alphabetical Order)

Arai, Takumi

Institute of Innovative Research, Tokyo Institute of Technology

Ito, Takatoshi

Senior Professor, National Graduate Institute for Policy Studies, and
Professor, School of International and Public Affairs, Columbia University

Kanazawa, Kiyoshi

Assistant Professor, Institute of Innovative Research, Tokyo Institute of Technology

木島 俊哉

三菱 UFJ 銀行 金融市場部為替グループ

Ooki, Kazuhiro

Representative Director, EBS Dealing Resources Japan Ltd.

Shiota, Satoshi

Institute of Innovative Research, Tokyo Institute of Technology

Sueshige, Takumi

Institute of Innovative Research, Tokyo Institute of Technology

Takayasu, Hideki

Senior Researcher, Sony Computer Science Laboratories, and
Specially-Appointed Professor, Institute of Innovative Research, Tokyo Institute of Technology.

Takayasu, Misako

Professor, Research Unit Leader of Advanced Data Analysis and Modeling Research Unit,
Institute of Innovative Research, Tokyo Institute of Technology

Yamada, Kenta

Adjunct Lecturer, Institute of Innovative Research, Tokyo Institute of Technology

Yamada, Masahiro

Research Affiliate, Institute of Economic Research, Hitotsubashi University, and
Economist, Country Credit Department, Japan Bank for International Cooperation

Yamashita Rios De Sousa, Arthur Matsuo

Institute of Innovative Research, Tokyo Institute of Technology