

Masao Ogaki, Ph.D.

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▼ MASAO OGAKI'S HOMEPAGE

CV

BEHAVIORAL
ECONOMICS: TOWARD A
NEW ECONOMICS BY
INTEGRATION WITH
TRADITIONAL
ECONOMICS

GMM AND CCR
PACKAGES

STRUCTURAL
MACROECONOMETRICS
BOOK

サイトマップ

Masao Ogaki's Homepage

Masao Ogaki, Ph.D. (University of Chicago, 1988), Professor, Faculty of Economics, Keio University.

Google Scholar

page: <https://scholar.google.co.jp/citations?user=KRUD3cYAAAAJ&hl=ja&oi=ao>

IDEAS/RePEc

page: <https://ideas.repec.org/e/pog9.html>

Youtube: <https://www.youtube.com/watch?v=ZKvpEM5HA-4&feature=youtu.be>

Fields of Research:

Behavioral Economics, Macroeconomics,
International Economics, and Econometrics

President: Association of Behavioral Economics
and Finance (www.abef.jp/english/, November
2015-December 2017)

Editor: *Keio Economic Studies* (2012-
); *Japanese Economic Review* (August
2011-January 2016); *Journal of Money,
Credit, and Banking* (September 2003-August
2009).

Masao Ogaki joined the Keio University
faculty in 2009. He had previously taught at
University of Rochester and Ohio State
University. His recent major research interests
lie in the areas of behavioral economics and

macroeconomics. Some areas of particular interest have been intertemporal consumption decisions and the determination of exchange rates. Currently, Ogaki's research includes economics of worldviews (such as values and ethical views), which includes both research in positive economics on how worldviews affect economic behaviors (especially altruistic and leadership behaviors) and research in normative economics on introducing virtue ethics into economics.

Select publications:

"The Indirect and Direct Substitution Effects," *American Economic Review* 80 (December 1990)

"Engel's Law and Cointegration," *Journal of Political Economy* (October 1992).

"Wealth-Varying Intertemporal Elasticities of Substitution: Evidence from Panel and Aggregate Data," (with Andrew Atkeson), *Journal of Monetary Economics* 38 (December 1996)

"A Cointegration Approach to Estimating Preference Parameters," (with Joon Y. Park), *Journal of Econometrics* (January 1998)

"Measuring Intertemporal Substitution: The Role of Durable Goods," (with Carmen M. Reinhart), *Journal of Political Economy* (October 1998)

"Decreasing Relative Risk Aversion and Tests of Risk Sharing" (with Qiang Zhang) *Econometrica* (March 2001)

"Dynamic Seemingly Unrelated Cointegrating Regressions," (with Nelson C. Mark and Donggyu Sul), *Review of Economic Studies*

(July 2005)

"Structural Error Correction Models: A System Method for Linear Rational Expectations Models and an Application to an Exchange Rate Model," (with Jaebeom Kim and Min-Seok Yang), *Journal of Money, Credit, and Banking* (December 2007)

"Robust Estimation for Structural Spurious Regressions and A Hausman-type Cointegration Test," (with Chi-Young Choi and Ling Hu), *Journal of Econometrics* (January 2008)

"Tough Love and Intergenerational Altruism," (with Vipul Bhatt) , *International Economic Review* 53 (August 2012), 791-814.

"Normative Behavioural Economics Based on Unconditional Love and Moral Virtue," (with Vipul Bhatt and Yuichi Yaguchi), *Japanese Economic Review* 66:2 (2015), 226-246.

"Purchasing Power Parity and the Taylor Rule," (with Hyeongwoo Kim, Ippei Fujiwara, and Bruce E. Hansen), *Journal of Applied Econometrics* 30, (2015) 874-903.

"Altered Functional Connectivity Associated with Time Discounting in Chronic Pain," (with Kenta Wakaizumi, Rami Jabakhanji, Naho Ihara, Shizuko Kosugi, Yuri Terasawa, Hiroshi Morisaki, and Marwan N Baliki), *Scientific Reports* 9, Article Number: 8154 (2019). 1-11.

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