

Curriculum Vitae

Shinsuke Ikeda

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Shinsuke Ikeda

Birth: 20 Oct. 1957 (Age 48))

Citizenship: Japan

Work

Professor

The Institute of Social and Economic Research

Osaka University

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Academic Degrees

1980: Bachelor of Commerce, Kobe University, Kobe, Japan.

1984: Master of Business Administration, Kobe University, Kobe, Japan.

1997: Ph.D. in Economics, Osaka University, Japan.

Dissertation: *Capital Market Dynamics and Prices* (1997)

Research Interest Areas

Macroeconomic dynamics, asset pricing, and international macroeconomics.

Professional Carrier

Apr.1986-Mar.1988: Assistant Professor, School of Business Administration, Kobe University.

Apr.1988-Mar.1990: Assistant Professor, Institute of Social and Economic Research, Osaka University.

Apr.1989-Mar.1990: Visiting Assistant Professor, Kobe Institute of Economics and Business Administration, Kobe University.

Apr.1990-Sep.1992: Associate Professor, School of Business Administration, Kobe University.

Oct.1992-Mar.1995: Associate Professor, Faculty of Economics, Osaka University.

Apr.1995-Nov.1998: Associate Professor, Institute of Social and Economic Research, Osaka University.

Nov.1998 to the present: Professor, Institute of Social and Economic Research, Osaka University.

Aug.1997 to Jul.1999: Visiting Scholar, Department of Economics, the University of British Columbia, Canada.

Apr.2000: Visiting Scholar, Division of Economic and Financial Studies, Macquarie University, Australia.

Apr.2001 to Mar. 2003: Counselor of Osaka University.

Apr.2002 to Mar. 2004: Lecturer, Ritsumeikan University.

Apr.2003 to Mar. 2005: Vice Director, ISER, Osaka University.

Apr.2005 to the present: Director, ISER, Osaka University.

□ Publications

Refereed Journals

1. Ikeda, Shinsuke, "Arbitrage Asset Pricing under Exchange Risk," *The Journal of Finance* 46 (1991), 447-455; reprinted in: G. Philippatos ed., *International Securities*, The International Library of Critical Writings in Financial Economics, Edward Elgar Publishing Limited: Northampton, US, 2001.

2. Ikeda, Shinsuke, "The Continuous-Time APT with Diffusion Factors and Rational Expectations: A Synthesis," *The Economic Studies Quarterly* 42 (1991), 124-138.

3. Ikeda, Shinsuke and Yoshiyasu Ono, "Macroeconomic Dynamics in a Multi-Country Economy: A Dynamic Maximization Approach," *International Economic Review* 33 (1992), 629-644.

4. Ikeda, Shinsuke and Akihisa Shibata, "Fundamentals-Dependent Bubbles in Stock Prices," *The Journal of Monetary Economics* 30 (1992), 143-168.

5. Ikeda, Shinsuke and Akihisa Shibata, "Fundamentals Uncertainty, Bubbles, and Exchange Rate Dynamics," *The Journal of International Economics* 38 (1995), 199-222 (a lead article).

6. Ikeda, Shinsuke, "An Intertemporal Capital Asset Pricing Model with Stochastic Differential Utility," *Japanese Journal of Financial Economics* 1 (1996), 55-68.

7. Ono, Yoshiyasu and Shinsuke Ikeda, "Fiscal Policy, Wealth Divergence, and Lifetime Utility," *The Journal of Economics* 64 (1996), 265-280.

8. Ikeda, Shinsuke and Ichiro Gombi, "Habits, Costly Investment, and Current Account Dynamics," *Journal of International Economics* 49 (1999), 363-384; selected as one of 10 Treatise Selections during 1999-2000 in: T. Kishimoto ed., Annual Report of Osaka University: Academic Achievement, Vol.1, 2000, Osaka University.
9. Ikeda, Shinsuke, "Weakly Nonseparable Preferences and the Harberger-Laursen-Metzler Effect," *Canadian Journal of Economics* 34 (2001), 290-307.
10. Ikeda, Shinsuke, "Tariffs, Time Preference, and the Current Account under Weak Nonseparable Preferences," *Review of International Economics* 11 (2001), 101-113.
11. Gombi, Ichiro and Shinsuke Ikeda, "Habit Formation and the Transfer Paradox," *Japanese Economic Review* 54 (2003), 361-380.
12. Ikeda, Shinsuke, "Luxury and Wealth," *International Economic Review* 47(2), (2006), 495-526.
13. Hirose, Ken-Ichi and Shinsuke Ikeda, "On decreasing marginal impatience, (a revised version of: Hirose, Ken-Ichi and Shinsuke Ikeda, 2004 Osaka University COE Discussion Paper No.44)", accepted by *Japanese Economic Review* (2006).

Other Academic Papers

1. Ikeda, Shinsuke, "Rational Learning Process and Exchange Rate Dynamics in a Sluggish Price Model," *The Annals of the School of Business Administration*, Kobe University, No.31 (1987), 143-167.
2. Ono, Yoshiyasu and Shinsuke Ikeda, "International Welfare Effects of Saving Controls and Trade Restrictions," in: Ryuzo Sato and Rama Ramachandran eds., *Organization, Performance and Equity: Perspective on the Japanese Economy*, Kluwer Academic Publishers, 1996.
3. Ikeda, Shinsuke and Yoshiro Tsutsui, "Asset Pricing with Consumption Externalities: An Empirical Analysis," in: Toshiaki Tachibanaki and Yoshiro Tsutsui eds., *Japanese Capital Markets*, Nihon-Hyoronsha, 1996 (in Japanese).
4. Ikeda, Shinsuke, "Theory of Rational Habit Formation," in: Yoshiyasu Ono, Mikio Nakayama, Shin-ichi Fukuda, and Yuzo Honda eds., *Streams in Modern Economics 2003*, Toyokeizai-shinposha, 2003 (in Japanese).
5. Ikeda, Shinsuke and Yoshiro Tsutsui, "Analysis of Risk Aversion and Time Discounting Using Questionnaire Surveys and Economic Experiments," *Shôken Anarisuto Jânaru (Security Analysts Journal)*, Vol. 44, No. 2, February 2006, pp. 70-81 (in Japanese).

□ Awards

International Economics and Finance Society Japan Award 2005, IEFS Japan

□ Refereeing Experiences

Canadian Journal of Economics, Economica, Economic Studies Quarterly, International Economic Review, International Journal of Economic Theory, Japan and the World Economy, Japanese Economic Review, Japanese Journal of Financial Economics, Journal of Economics, Journal of Finance, Journal of Japanese and International Economics, Journal of International Money and Finance, Journal of Macroeconomics, Journal of Money, Credit, and Banking, Journal of the Operations Research Society of Japan, Review of International Economics