CURRICULUM VITAE

Ryozo MIURA

Date of birth
March 25, 1947

Citizenship
Japanese citizen

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Present Position
Visiting Research Fellow at Graduate School of Economics, Tohoku University, Sendai.

Field of Study
Mathematical statistics, Option pricing theory, Analysis for financial data

Education
B.S. (1969) and M.S. (1971) in Mathematics, Osaka City University

Ph. D. in Statistics (1976), University of California, Berkeley

Positions Held
1976-1979: Assistant, Department of Applied Mathematics, Osaka University,

1979-1982: Lecturer, Department of Commerce, Osaka City University

1982-1989: Associate Professor, Department of Commerce, Osaka City University

1989-1990: Associate Professor, Department of Commerce, Hitotsubashi University

1990-1999: Professor, Department of Commerce, Hitotsubashi University

1999-2010: Founding Professor, Graduate School of International Corporate Strategy (ICS), Hitotsubashi University. (At the retirement in the year of 2010, I became Professor Emeritus of Hitotsubashi University)

2010-2012: Specially Appointed Professor,（Half-time employed）

Graduate School of International Corporate Strategy, Hitotsubashi University

2012-2017: Visiting Research Fellow at Institute of Statistical Mathematics.

2014-2019: Visiting Professor at Graduate School of Economics, Tohoku University, Sendai.

2018-present: Visiting Research Fellow at Graduate School of Economics, Tohoku University,

Administrative Service to Hitotsubashi University.

1999-2007: Director of Master’s Program of Financial Management and Strategy at ICS, Hitotsubashi University

1999-2010: Founding Council Member of ICS, Hitotsubashi University

Selected Papers and Publications

(1) Publications (in English)

"Adaptive Confidence Intervals for a Location Parameter"
Keiei Kenkyu, Vol.31, No.4.5.6, pp. 197-218, March 1981

"Spacing Estimation of the Asymptotic Variance of Trimmed Rank Estimators of Location"
Scandinavian Journal of Statistics, No.8, pp.48-54, 1981

"Spacing Estimation of the Asymptotic Variance of Rank Estimators" Proceedings of Golden Jubilee Conference of Indian Statistical Institute: Statistics; Applications and New Directions, pp.391-404, December 1981

"A Note on the Principle of Hodges-Lehmann Type Estimation" Keiei Kenkyu, Vol.37, No.5.6, pp. 185-192, January 1987

"Kolmogorov-Smirnov Estimation for the Generalized Lehmann Alternative Models: Two Sample Problem" (with M. Fukui), Proceedings of the second Pacific Area Statistical Conference: Statistical Theory and Data Analysis 2 (K. Matsushita ed.), North-Hold, 1988

"Rank Estimates in a Class of Semiparametric Two-Sample Models"(with D.M. Dabrowska and K.A. Doksum), Annals of Institute of Statistical Mathematics, No.41, pp.63-79, 1989

"A Note on Look-Back Options Based on Order Statistics", Hitotsubashi Journal of Commerce and Management. Vol. 27, No.1, November 1992

"One-Sample Estimation for generalized Lehmann's Alternative Models" (co-author Tsukahara)Statistica Sinica Vol. 3, No.1, January 1993

"Pricing of Derivative Assets with multifactor stochastic Interest Rate", International Symposium in mathematical Economics held at Keio University

"Pricing of Bonds and their Derivatives with multi-factor stochastic Interest Rates: A Note" in 「Nonlinear and Convex Analysis in Economic Theory」, eds. T. Maruyama and W. Takahashi, Springer 1995

"The Pricing Formula for Commodity Linked Bonds with Stochastic Convenience Yields and Default Risk" (with Hiroaki Yamauchi), Asia-Pacific Financial Markets, Vol.5, No.2, pp129-158, 1998

"Decomposition of Japanese Yen Interest Rate Data through Local Regression." (with Ritei. Shibata), Financial Engineering and the Japanese Markets, Vol.4, No.2, pp. 125-146, 1997

"A Mathematical Structure of The Firm Value When Stock Options are Issued"(with Masahiro Ishi), Hitotsubashi Journal of Commerce and Management, Vol.34, No.1, pp15-49, October 1999

"On Financial Time Series Decompositions with Applications to Volatility" (with Kjell Doksum and Hiroaki Yamauchi) Hitotsubashi Journal of Commerce and Management, Vol.35, No.1, pp 19-47, October 2000

"Statistical Methodologies for the Market Risk Measurement" (with Shingo Oue), Asia-Pacific Financial Markets, No.7, pp305-319, 2000

"Edokko Options: A New Framework of Barrier Options" (with Takahiko Fujita), Asia-Pacific Financial Markets, Vol.9.2, pp.141-151. 2002

"The Distribution of Continuous Time Rank Processes" (with Takahiko Fujita), Mathematical Economics, Vol. 9, 2006

"Rank Process, Stochastic corridor and Applications to Finance."
pp.529-542. Chapter 26. Advances in Statistical Modeling and Inference: Essays in Honor of Kjell Doksum.
World Scientific.2007.

"A Note on Statistical Models for Individual Hedge Fund Returns." Mathematical Methods of Operations Research. Vol.69, Issue 3 (2009). pp.553-577. Springer.

"A new Characterization of Random Times for Specifying Information Delay." Journal of Mathematical Sciences University of Tokyo. Vol.20. (2013). 147-170.

(Publications of research papers written in Japanese have been omitted.)

(2) Books (in Japanese)
"Foundation of Modern Portfolio", Dobunkan publisher, 1989

"Mathematics for Derivatives; Financial Engineering and Statistical Analysis", Saiensu-sha publisher, 2000

"Introduction to Statistics for Derivatives and Risk: An Introduction to Financial Engineering" September 2005. Nihon Hyouron Sya.

(3) Translations (in Japanese)
"NON-PARAMETRICS Statistical Methods Based on Ranks" (with Nabeya and Kariya) Morikita-publisher, 1978
original-"NON-PARAMETRICS Statistical Methods Based on Ranks" by E.L.LEHMANN and H.J.M.D'ABRERA, Holden-Day, Inc. 1975,

"Applied Corporate Finance: A User's Manual" Toyokeizaishipousha-publisher 2001, (translation team leader).
original-"Applied Corporate Finance: A User's Manual" by Aswath Damodaran, John Wiley and Sons, Inc. 1999,

"Risk Management" Kyoritsu shuppan-publisher, 2004, (translation team leader).
original-"Risku Management" by Michel Crouhy, Dan Galai, Robert Mark, McGraw-Hill, 2000,

“Risuku Manejimennto no Honshitu.” Kyoritsu Syuppan 2008. (translation team leader).
Original “Essentials of Risk Managements” by Michel Crouhy, Dan Galai, Robert Mark. MacGraw-Hill. 2006.

“Teiryouteki Risuku Kanri.” Kyoritsu Syuppan 2008. (translation team member).
Original “Quantitawtive Risk Managements: Concepts,Techniques and Tools.” By A.J.McNeil, R.Frey and P.Embrechts. Princeton University Press. 2005.

(4) Invited Talks
"A Few Development on Alpha-Percentile Options " Columbia-JAFEE Conference, New York, April 5-6, 1997

"A Measurement of Heaviness of Tails for the Distributions Log-Ratio of Financial Variables" International Conference on Quantitative Methods in Finance, Canberra. September 2-3, 1997

"A Note on Continuous Time Rank Process” International Conference on Quantitative Methods in Finance, Sydney, 2003

"Non-Parametric Statistics and Exotic Options based on them” Columbia-JAFEE Conference, New York, October 2004

“Numerical Figure of the probability Distribution of Alpha-quantiles and Ranks”, International Conference on Quantitative Methods in Finance, Sydney, December 2005

“A Stochastic Corridor and Related Exotic Derivatives based on Alpha-quantiles and Ranks (NonParametric Statistics)” Conference on Statistical Models and Methods in Quantitative Finance and Related Topics. Academia Sinica, Taipei. January 4-6. 2009.

(5) Special Lecture
"Hedges-Lehmann Type Estimate and Lehmann Alternatives" Mathematical Society of Japan, April 1985

(6) Invited Tutorial Lectures
"What is Financial Engineering" Japan Society of Applied Statistics, May 2000
"Financial Engineering and Statistical Analysis" Japan Statistical Society, July 2000

Others
2001-2005: President of Japanese Association of Financial Econometrics and Engineering (JAFEE in short)
2000-2004: Chief Editor of Asia-Pacific Financial Markets
(1992-1998. Founding Vice President of Japanese Association of Financial Econometrics and Engineering.)
2013: JAFEE Prize was awarded for the contribution in Financial Engineering.