

CURRICULUM VITAE

Colin Ross McKenzie

Present Work Address:

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Present Home Address:

1-25-11-910 Shirogane, Minato-ku, Tokyo 108-007, JAPAN.

Phone/Fax: 81-3-3447-1813 (please use for confidential communications).

Date of Birth: 6 December 1957.

Place of Birth: Melbourne, Australia.

Citizenship: Australian.

Marital Status: Married with no children.

Present Position:

Professor, Faculty of Economics, Keio University, since April 2003.

Academic Qualifications:

1980 B.Ec. (Hons I)(Economics and Econometrics), Australian National University (ANU).

1987 Ph.D. (Economics and Econometrics), ANU.

Education:

1976-80 B.Ec./LL.B. Candidate, ANU.

1980-81 M.Phil. Candidate, Department of Economics, London School of Economics (LSE) (part-time).

1981-82 Ph.D. Candidate, Department of Statistics, ANU.

1982 Summer Intensive Japanese Language Course, ANU.

1982 Japanese Language Course, Osaka University of Foreign Studies.

1982-84 Graduate Research Student, Institute for Economic Research, Kyoto University.

1983-86 Ph.D. Candidate, Department of Statistics, ANU.

Academic Awards and Distinctions:

1976 The Shell Company Prize in Economics.

1977 The Economics Society (Canberra Branch) Prize.

The Statistical Society of Australia (Canberra Branch) Prize.

1978 The United Commercial Travellers' Association Prize.

The Statistical Society (Canberra Branch) Prize.

1981-82	Commonwealth Postgraduate Research Award.
1983-86	Commonwealth Postgraduate Research Award.
1982-84	Japanese Government (Monbusho) Scholarship.
1986	Saionji-Hamersley Scholarship.
2004	Fellow of the Modelling and Simulation Society of Australia and New Zealand (in Socioeconomic Systems).

Previous Full-time Appointments

01/1980-06/1980	Tutor, Department of Statistics, Faculty of Economics and Commerce, ANU.
06/1980-06/1981	Research Assistant, Department of Statistics, LSE.
09/1982-03/1984	Trainee, Economic Research Institute, Economic Planning Agency (Japan).
05/1986-11/1986	Researcher, Institute for Monetary and Economic Studies, Bank of Japan.
11/1986-12/1986	Visiting Fellow, Australia-Japan Research Centre, ANU.
01/1987-10/1991	Lecturer, Department of Economics, Faculty of Economics and Commerce, ANU (on leave July 1989-October 1 1991).
07/1989-04/1994	Associate Professor, Faculty of Economics, Osaka University.
07/1990-08/1990	Visiting Fellow, Australia-Japan Research Centre, ANU.
07/1991-08/1991	Visiting Professor, Department of Economics, University of Western Australia.
07/1993-12/1993	Visiting Research Fellow, Department of Economics, University of Melbourne.
12/1993-04/1994	Visiting Fellow, Economic Growth Center, Yale University.
01/1994	Visiting Researcher, INEGI (Central Statistical Agency), Mexico.
04/1994-10/2000	Associate Professor, Osaka School of International Public Policy, Osaka University (first foreigner at Osaka University to be granted tenure, July 1995).
04/1995-06/1995	Visiting Associate Professor, Stanford Center for Technology and Innovation, Stanford University.
07/1995-08/1995	Visiting Research Fellow, Department of Economics, University of Western Australia.
01/1996-05/1996	Visiting Associate Professor, Department of Economics, Columbia University.
04/1996-06/1996	Visiting Associate Professor, Stanford Center for Technology and Innovation, Stanford University.
10/2000-3/2003	Professor, Osaka School of International Public Policy, Osaka University.
03/2000	Visiting Professor, Department of Economics, University of Western Australia.

Undergraduate Teaching Experience:

1987-88	Mathematics for Economists, ANU.
1988	Economics I (Macroeconomics), ANU.

1989	Mathematics for Economists A, ANU.
1989-93	Econometrics, Osaka University (in Japanese).
1990	The Japanese Economy, Stanford Japan Center.
1990-93	Seminar on the Japanese Economy, Osaka University (in Japanese).
1991	Australian Studies, University of Tokyo.
1991	Quantitative Economics 312, University of Western Australia.
1992-93	Foreign Cultural Studies (Australia), Tezukayama Gakuin University.
1993	Economics and Business in Japan, Konan University.
1993	Mathematical Economics, University of Melbourne.
1994-95	Seminar on the Japanese Economy, Osaka University (in Japanese).
1994-96	Advanced Econometrics, Osaka University (in Japanese).
1995-97	Law and Economics, Osaka University.
1995-99	Seminar on the Japanese Economy in the World, Osaka University (in Japanese).
1995-96	Economics and Business in Japan, Stanford Japan Center.
1996	Economic Development of Japan, Columbia University.
1996-97	Introduction to the Japanese Economy, Osaka University.
1997	Economics and Business in Japan, Doshisha University.
1998-2001	Seminar on Current Problems of the Japanese Economy, Osaka University (in Japanese).
1999-2000	Seminar on the Japanese Economy, Osaka University (in Japanese).
2001	Japanese Economy, Short-term Foreign Students Program, Osaka University.
2002	Economics A (Macroeconomics), Osaka University (in Japanese).
2002	Finance and Corporate Governance, Osaka University.
2003-2004	Econometrics I, Keio University (in Japanese).
2003-	Seminar, Keio University (in Japanese).
2005-	Applied Econometrics, Keio University.
2005-2006	Econometrics II, Keio University (in Japanese).

Graduate Teaching Experience:

1987-89	Mathematical Techniques in Economics I, ANU.
1987	Special Topic in Advanced Economics (Applied Macroeconomics), ANU.
1988	Case Studies in Applied Econometrics, ANU (supervision of two students).
1989-92	Econometrics II, Osaka University (1991-92 in Japanese).
1989	Special Topic in Econometrics (Econometric Models with Expectations), ANU.
1991	Mathematical Economics 412, University of Western Australia.
1992-95	Econometrics I, Osaka University (in Japanese).
1993	Quantitative Analysis (Labour Econometrics), Osaka University (in Japanese).

1993	Mathematical Economics, University of Melbourne.
1993	Financial Econometrics, University of Melbourne.
1994-96	Applied Econometrics, Osaka University (in Japanese).
1994-97	International Policy Coordination, Osaka University (in Japanese).
1995	Econometrics 1A, Osaka University (in Japanese).
1995-96	Econometrics 2A, Osaka University (in Japanese).
1995-97	Seminar on International Public System, Osaka University (in Japanese).
1997-2002	Applied Econometrics I, Osaka University (in Japanese).
1997-2003	Applied Econometrics II, Osaka University (in Japanese).
1997-2001	Law and Economics, Osaka University (in Japanese).
1998-2002	Project Study (Internship A), Osaka University (in Japanese).
1998-2003	Project Study (Internship B), Osaka University (in Japanese).
1998-2000	Advanced Data Analysis, Osaka University (in Japanese).
1998	Workshop on Paper Writing in English, Osaka University (in Japanese).
1998-99	Moot Seminar Workshop, Osaka University (in Japanese).
2000	Workshop on Paper Writing in English, Osaka University (in Japanese).
2001	Seminar on Advanced Data Analysis I, Osaka University (in Japanese).
2001-2002	Seminar on Advanced Data Analysis II, Osaka University (in Japanese).
2002	Applied Econometrics III, Osaka University.
2002-2003	Thesis Writing, Osaka University (in English and Japanese).
2003-2004	Mathematical Statistics, Keio University (in Japanese).
2003-	Econometrics Seminar, Keio University (in Japanese).
2003-	Public Economics Seminar, Keio University (in Japanese).
2005-	Advanced Econometrics, Keio University (in Japanese).

Research Grants:

1988	AJRC Grant for a Project on 'Research and Development Expenditure by Japanese Firms' (\$A2,000).
1989	Australia Research Council Grant for a Project on 'The Impact of Financial Deregulation on the Portfolio Choice of Japanese Life Insurance Companies' (\$A5,845).
1990-91	Foundation to Promote Research on the Japanese Economy Grant for a Project on 'An Analysis of Japanese Life Insurance Companies under Financial Liberalization' (600,000 yen).
1990	Osaka University, Economics Faculty Investment Trust Endowment Fund Travel Grant for a Project on 'Research on Comparing the Business Areas of Japanese and Australian Investment Trusts' (500,000 yen).

1990-91	Osaka University, Economics Faculty Fortieth Anniversary Fund Grant for a Project on 'The Term Structure on Interest Rates in Japan' (500,000 yen).
1991-92	Osaka University, Economics Faculty Fortieth Anniversary Fund Grant for a Project on 'The Formation of Price Expectations in Japanese Firms' (300,000 yen).
1992	Twenty-First Century Foundation Grant for a Project on 'Expectations Formation in the Japanese and Australian Foreign Exchange Markets' (2,660,000 yen).
1992	Ministry of Education (Japan) Research Grant (No. 04853012) for a Project on 'The Impact of Financial Deregulation on Spreads in the Gensaki Market and the Relationships Between the Financial and Real Economies, and between the Financial Markets' (900,000 yen).
1992	Ministry of Education (Japan) Travel Grant to attend the Australasian Meeting of the Econometric Society, Monash University (484,400 yen).
1993	Nomura Fund to Promote Science Travel Grant to attend the Far Eastern Meeting of the Econometric Society, Taipei, Taiwan (150,000 yen).
1993	Osaka University Supporters' Association Foundation Grant for a Project on 'Expectations Formation of the Yen/\$US and Yen/\$A Exchange Rates ' (600,000 yen).
1993-94	Osaka University, Economics Faculty Fortieth Anniversary Fund Grant for a Project on 'Japanese Macroeconomic Policy' (350,000 yen).
1994	Osaka University, Faculty of Economics, International Cooperation (Osaka Gas) Fund Grant for a Project on 'Japanese Economic Policy: The Role of the Private Sector' (323,574 yen).
1995	Ministry of Education (Japan) Travel Grant to attend the International Congress on Modelling and Simulation 1995, University of Newcastle (466,325 yen).
1995	Osaka University, Economics Faculty Fortieth Anniversary Fund Grant for a Post-World Congress Econometrics Conference (1,000,000 yen).
1995-96	Osaka University, OSIPP, Asset Management Service Industry Fund Grant for a Project on 'Forty Five Years of Diagnostic Testing: The Impact on Empirical Research in Economics' (350,000 yen).
1996	Osaka University, OSIPP, Asset Management Service Industry Fund Grant for a Project on 'Unit Roots and Cointegration: The Impact on Applied Research in Economics' (300,000 yen).
1996	Osaka University, Faculty of Economics, Economics of Risk and Information (Tokio Marine and Fire Insurance) Fund Grant for a Project on 'Economic Research' (300,000 yen).
1996-99	Ministry of Education (Japan) Research Grant (No. 08630090) for a Project on 'Fund Raising by Japanese Firms Issuing Commercial Paper' (1,600,000 yen over three years).
1997-98	Osaka University, OSIPP, Asset Management Service Industry Fund Grant for a Project on

	'Problems with Hypothesis Testing' (280,000 yen).
1997-98	Osaka University, Faculty of Economics, Economics of Risk and Information (Tokio Marine and Fire Insurance) Fund Grant for a Project on 'Applied Economic Research' (425,000 yen).
1997-98	Osaka University, Faculty of Economics, Economics of Risk and Information (Tokio Marine and Fire Insurance) Fund Grant for a Project on 'Economic Research' (350,000 yen).
1997	Osaka University Supporters' Association Foundation Travel Grant to attend the Australasian Meeting of the Econometric Society, University of Melbourne (150,000 yen).
1997	Ministry of Education (Japan) Travel Grant to attend the European Meeting of the Econometric Society, Toulouse, France (630,400 yen).
1997	Nomura Fund to Promote Science Travel Grant to attend MODSIM97, University of Tasmania (350,000 yen).
1998-1999	Osaka University, OSIPP, Personal Financial Services Fund Grant for Project on 'International Public Policy' (250,000 yen).
1998	Ministry of Education (Japan) Travel Grant to attend the South-American Meeting of the Econometric Society, Lima, Peru (600,000 yen).
1999	Japanese Economic Association Travel Grant to attend the Far Eastern Meeting of the Econometric Society, Singapore (120,000 yen).
1999	Ministry of Education (Japan) Travel Grant to attend the MODSIM99, University of Waikato, Hamilton, New Zealand (486,000 yen).
1999-2000	Osaka University, OSIPP, Personal Financial Services Fund Grant for Project on 'Problems of Estimation and Testing in Finance' (200,000 yen).
1999-2000	Research Assistant Funds for a Project on 'Event Studies in Finance', Ministry of Education (Japan) (273,000 yen).
2000	Nomura Fund to Promote Science Travel Grant to attend the World Congress of the Econometric Society, Seattle, USA (300,000 yen).
2000-2004	Ministry of Education, Culture, Sports, Science and Technology (Japan) Basic Research Type C Grant (No. 12630099) for a Project on 'An Econometric Analysis of Event Studies' (principal and sole researcher, 2,900,000 yen over four years).
2000-2001	Research Assistant Funds for a Project on 'Research on the Demutualization of Japanese Life Insurance Companies, Ministry of Education (Japan) (226,800 yen).
2000-2001	Osaka University, OSIPP, Personal Financial Services Fund Grant for Project on 'Education and Research in International Public Policy' (500,000 yen).
2000-2001	Osaka University, OSIPP, Personal Financial Services Fund Grant for Project on 'On the Corporate Governance of Life Insurance Companies' (340,000 yen).

2001-2003	Ministry of Education, Culture, Sports, Science and Technology (Japan) Basic Research Type A Grant (No. 13303005) for a Project on 'Investigation and Research on the Development of an Overall Policy Evaluation Model (including the Environment)' (co-researcher, 39,700,000 yen over two years).
2001-2004	Ministry of Education, Culture, Sports, Science and Technology (Japan) Basic Research Type B Grant (No. 13303005) for a Project on 'Structural Reform in the Western Region of Oceania and the Future of Inter-Country (co-researcher, 14,6000,000 yen over three years).
2001-2003	Ministry of Education, Culture, Sports, Science and Technology (Japan) Special Fund for Internees [Funds to Promote Internship Programs] (146,000 yen for 2001 academic year).
2001-2003	Foundation to Promote Research on the Japanese Economy Grant for a Project on 'On the Impact of Amendments to the Securities and Exchange Law on Competition between Securities Companies and Banks' (400,000 yen, principal researcher).
2002-2004	Japan Securities Scholarship Foundation Research Grant for a Project on 'Competition between Banks and Securities Companies in the Euro Underwriting Market: The Possibilities for Conflict of Interest' (900,000 yen, principal researcher).
2003-	Ministry of Education, Culture, Sports, Science and Technology (Japan) 21 st Century COE Grant for a Project on the 'Development of a Theory of Market Quality and an Empirical Analysis Using Panel Data' (co-researcher, 140,000,000 yen in fiscal year 2003, 151,700,000 yen in fiscal year 2004).
2003	Keio University, Faculty of Economics' Research & Teaching Fund Travel Grant (140,000 yen).
2003-2004	Keio University's Project Promotion Fund Research Grant for a Project on 'The Role of Diagnostic Testing in Panel Data Analysis' (300,000 yen).
2005	Zengin Foundation for Studies on Economics and Finance Research Grant for a Project on 'The Impact of New Information on the Japanese Stock and Share Markets' (1,000,000 yen).
2005-	Ministry of Education, Culture, Sports, Science and Technology (Japan) 21 st Century COE Grant for a Project on the 'Price Formation in the Stock and Bond Markets and Monetary Policy' (principal researcher, 4,800,000 yen in fiscal year 2005, 4,500,000 in fiscal year 2006).

Other Activities:

1987-89	Faculty of Economics and Commerce representative on Faculty of Asian Studies, ANU.
1989	Member of Committee Investigating an Exchange Agreement with the University of California, Osaka University.
1989-92	Member of the Committee to Select Students for Study Abroad, Osaka University.

1990	Lecturer in the Radio Lectures on 'The Japanese Economy in the World', Osaka University.
1990-91	Member of the Subject Liaison Committee for University Entrance Exams, Osaka University.
1990-93	Adviser to Exchange Students from the University of California System, Faculty of Economics, Osaka University.
1991	Member of the Organizing Committee and Panelist for the International Symposium on 'Japan's Role in the World Economy' sponsored by Osaka University.
1991-92	Member of the Research Group on Savings Trends, Ministry of Finance (Japan).
1991-92	Chair, Search Committee (Industrial Organization), Theory-Policy Group, Faculty of Economics, Osaka University.
1992-93	Joint seminar convener, Faculty of Economics, Osaka University.
1992-94	Member, Management Committee of Osaka University Staff Club.
1993	Member, Committee Investigating the Undergraduate Curriculum, Faculty of Economics, Osaka University.
1993	Chair, Search Committee (Macroeconomics), Theory-Policy Group, Faculty of Economics, Osaka University.
1993	Member, Selection Committee for Secretaries for Theory-Policy Group, Faculty of Economics, Osaka University.
1993	Lecturer in 'Japanese Economy in Transition' Course, Osaka City Board of Education.
1993	Masters thesis examiner, Department of Economics, University of Western Australia (twice).
1993-97	Editor, Discussion Papers in Economics and Business, Osaka University.
1994-95	Member, Graduate Curriculum Investigation Committee, Graduate School of Economics, Osaka University.
1994-98	Member, Computer Committee, Osaka University.
1994-95	Member, Computer Committee, Faculty of Economics, Osaka University.
1994-96	Member, Information and Communication System Committee, Osaka University.
1994-97	Member, International Exchange Committee, OSIPP, Osaka University.
1994-99	Member, Finance Forum (sponsored by Ministry of Posts and Telecommunications).
1994-95	Member, Study Group on the Outlook for the Industrial Structure on the Kinki Region, Ministry of International Trade and Industry (report completed 19 June 1995).
1994-96	Member, Study Group on Personal Financial Services in a Networked Society, Ministry of Posts and Telecommunications (report completed May 1996).
1995	Member, Third Subcommittee on Industry and Finance Study Group on Rebuilding Hyogo Prefecture (first proposals issued 27 March 1995, second proposals issued 28 June 1995).
1995-2003	Director, Japan-Australia Society of Osaka.

1995-96	Member, Study Group on Japanese Firms in the 21st Century, sponsored by the Japan Economic Research Centre.
1995	Chair, Search Committee (Industrial Organization), Economic Theory-Policy Group, Graduate School of Economics, Osaka University.
1995	Member, Ad-hoc Committee on Masters Thesis Examination Rules, Economic Theory-Policy Group, Graduate School of Economics, Osaka University.
1995-98	Member, Study Group on Energy Issues (Kyoto Group).
1996-99	Member, OSIPP Computer Room Management Committee, Osaka University.
1997	Address on 'Market Economy and Business Management – Preconditions to Participate in the Global Economy' to the Kamchatka Seminar, Kamchatka, Russia.
1997	Address on 'Cooperation between Business, Universities and the Bureaucracy in Australia and Japan', Fifth Monthly Forum of the Council to Promote Advanced Information, Osaka, November.
1997-98	Member, Study Group on Personal Financial Services in an Era of Change in the Payments System, Ministry of Posts and Telecommunications (Japan).
1997-2001	Member, OSIPP Graduate Studies Committee, Osaka University.
1997-99	Member, OSIPP Future Planning Committee, Osaka University.
1997-2003	Seminar Convener, IPP Seminar Series, OSIPP, Osaka University.
1997-2001	Member, OSIPP Public Relations Committee, Osaka University (member responsible for OSIPP's Home Page).
1997-2001	Member, OSIPP Endowed Chair Management Committee, Osaka University.
1998	Member, Committee to Support Disabled Students, Osaka University.
1998-	Member, Roundtable on the Financial System, Tokio Marine and Fire Insurance Company.
1998-99	Member, Fifth Anniversary Commemoration Committee, OSIPP, Osaka University.
1999	Member, Selection Committee for OSIPP Secretaries Office, OSIPP, Osaka University.
1999	Ph.D. thesis examiner, Department of Economics, University of Western Australia (twice).
1999	Referee for the Marsden Fund, The Royal Society of New Zealand.
1999-2000	Member, Study Group on the Japanese Financial System (sponsored by Ministry of Posts and Telecommunications).
1998-2003.1	Chair, OSIPP Graduate Studies Committee, Osaka University.
1999-2001	Chair, OSIPP Network Centre Committee, Osaka University.
1999-2001	Member, OSIPP Advisory Board Management Committee, Osaka University
1999-2000	Member, Investigative Committee of Specialists, Osaka Prefecture Comprehensive Planning Council.
1999-2000	Member of the Organizing Committee for OSIPP's External Review (member responsible for compiling the English Review Report).

2000	Keynote speaker and panel discussant for a symposium on 'Australia and Japan: the 100 Years of the 21 st Century – Future World Resource Problems', Tokyo, organized by the Japan Australia New Zealand Society.
2000-	Standing Referee for the Marsden Fund, The Royal Society of New Zealand.
2000-	Member, Public Relations Committee, Japanese Economics Association.
2000	Member, Curriculum Council, Osaka University.
2001-2003	Chair, Entrance Exams Committee, OSIPP, Osaka University.
2001-2003	Member, Osaka University Press Committee, Osaka University.
2001-2002	Member, Committee to Revise the Agreement Governing Relationship between OSIPP and the Graduate School of Economics, Osaka University.
2001-2002	Member, Investigative Committee of Specialists, Osaka Prefecture Comprehensive Planning Council.
2002-2003	Chair, Future Planning Committee, OSIPP, Osaka University.
2003-2005	Member, Faculties of Commerce and Economics Library Committee, Keio University.
2003	Member, Overseas Academic Exchange Committee, Keio University.
2004-2005	Member, Research & Teaching Fund Management Committee, Faculty of Economics, Keio University.
2004-	Senior Economist, Japan Centre for Economic Research.
2005-2006	Fellow, Research Institute of Economy, Trade and Industry.
2005-	Fellow, East Asian Economic Association.
2005-	Member, Management Committee, International Center, Keio University.
2005-	Deputy Director, International Center, Keio University.
2005-	Chair, Curriculum Committee, International Center, Keio University.
2006-	Deputy Chair, Entrance Examination Committee, Faculty of Economics, Keio University.

Participation at Major Professional Meetings, Conferences and Workshops

1. Australasian Meeting of the Econometric Society, University of Sydney, Sydney, August 1984 (paper).
2. Twenty-Sixth Summer Research Institute of the Australian Mathematical Society in conjunction with the Canberra Branch of the Statistical Society of Australia, ANU, Canberra, January 1986 (paper).
3. Conference on Australian Monetary Policy Post-Campbell, Melbourne, August 1987 (discussant).
4. Conference on Macroeconomic Modelling, ANU, Canberra, August 1987 (discussant).
5. AJRC-FAIR sponsored Conference on 'The Impact of Developments in Japan's Financial Markets in Asia and the Pacific', ANU, Canberra, November 1987 (organizer and paper).
6. AJRC Wool Project Workshop, ANU, Canberra, February 1988 (discussant).
7. Seventh Biennial Conference of the Asian Studies Association, ANU, Canberra, February 1988 (paper).
8. Australian Economics Congress, ANU, Canberra, August-September 1988 (member of the Organizing

- Committee and paper). Conference reviewed in *Journal of Economic Surveys*, 2 (1988), 377-383.
9. AJRC sponsored conference on 'Japanese Corporate Organization and International Adjustment', ANU, Canberra, September 1988 (paper).
 10. Seventh Analytic Economics Workshop, ANU, Canberra, February 1989 (discussant).
 11. Ministry of Education sponsored 'Econometrics Conference', Kyoto, January 1990 (paper).
 12. Western Meeting of the Japan Association of Economics and Econometrics, Tezukayama University, June 1990 (paper, presentation in Japanese).
 13. Fourth Australian Studies Symposium, University of Tokyo, June 1990 (paper, presentation in Japanese).
 14. Twenty-Eighth Econometrics Research Conference, Lake Biwa, July 1990 (paper, presentation in Japanese).
 15. 'Japanese Investment Abroad' Workshop, AJRC, ANU, Canberra, July 1990 (two papers).
 16. Annual Meeting of the Japan Association of Economics and Econometrics, Kansei Gakuin University, October 1990 (paper, presentation in Japanese).
 17. North American Winter Meeting of the Econometric Society, Washington D.C., December 1990 (paper).
 18. Australasian Meeting of the Econometrics Society, University of New South Wales, Sydney, July 1991 (invited paper).
 19. Australasian Meeting of the Econometrics Society, Monash University, Melbourne, July 1992 (paper).
 20. Kansai Quantitative Analysis Study Group, Kyoto University, Kyoto, December 1992 (invited paper).
 21. Western Meeting of the Japanese Association of Economics and Econometrics, Osaka City University, Osaka, June 1993 (paper, presentation in Japanese).
 22. Australian Studies Association of Japan 1993 Conference, Obirin University, Tokyo, June 1993 (paper, presentation in Japanese).
 23. Far Eastern Meeting of the Econometrics Society, Academia Sinica, Taipei, June 1993 (paper).
 24. Australasian Meeting of the Econometrics Society, University of Sydney, Sydney, July 1993 (paper).
 25. Second Conference on the Contemporary Japanese Economy, Macquarie University, Sydney, August 1993 (discussant).
 26. Conference on 'Recent Developments in the Theory of the Firm', University of Melbourne, August 1993 (paper).
 27. Policy Implementation in Japan Workshop, National University of Singapore, Singapore, October 1993 (paper).
 28. Fifth Annual Melbourne Money and Finance Conference, Melbourne, November 1993 (discussant).
 29. International Congress on Modelling and Simulation, University of Western Australia, Perth, December 1993 (member of Steering Committee, paper and session chair).
 30. Second Meeting of the Kansai Quantitative Analysis Study Group, Kobe University, Kobe, June 1994 (paper, presentation in Japanese).
 31. Annual Meeting of the Japan Association of Economics and Econometrics, Nanzan University, Nagoya,

- September 1994 (discussant in Japanese).
32. Third Meeting of the Kansai Quantitative Analysis Study Group, Osaka University, Osaka, May 1995 (paper, presentation in Japanese).
 33. Third Annual Meeting of the Japan Financial Economics Association, Yokohama National University, Yokohama, May 1995 (paper, presentation in Japanese).
 34. Western Meeting of the Japan Association of Economics and Econometrics, Fukuoka University, Fukuoka, June 1995 (paper, presentation in Japanese).
 35. Osaka Econometric Conference, Osaka University, Osaka, August 1995 (organizer). Conference reviewed in *Journal of Economic Surveys*, 10 (1996), 115-122.
 36. Annual Meeting of the Japan Association of Economics and Econometrics, Gakushuin University, Tokyo, September 1995 (paper, presentation in Japanese; discussant in Japanese).
 37. International Congress on Modelling and Simulation, University of Newcastle, Newcastle, November 1995 (keynote address, two papers and session chair).
 38. Conference on 'Microeconomic Reform and Deregulation in Japan' sponsored by Columbia and Osaka Universities, Columbia University, New York, February 1996 (joint organizer and paper).
 39. Western Meeting of the Japan Association of Economics and Econometrics, Nagasaki University, Nagasaki, May 1996 (member of Program Committee).
 40. Annual Meeting of the Japan Association of Economics and Econometrics, Osaka University, Osaka, September 1996 (invited address in Japanese; discussant in Japanese).
 41. NBER-TCER-CEPR Conference on 'Purchasing Power Parity Revisited: The Exchange Rate and Price Movements, Theory and Evidence', Tokyo, December 1996 (discussant).
 42. Conference on 'Australasia-Japan Comparative Economic and Public Sector Restructuring' sponsored by the University of Melbourne and Osaka University, Melbourne University, Melbourne, February 1997 (joint organizer and paper).
 43. Western Meeting of the Japan Association of Economics and Econometrics, Shiga University, Hikone, May 1997 (discussant in Japanese).
 44. Australasian Meeting of the Econometrics Society, University of Melbourne, Melbourne, July 1997 (paper and session chair) .
 45. European Meeting of the Econometric Society, Universite des sciences sociales, Toulouse, France, August 1997 (paper).
 46. International Congress on Modelling and Simulation – MODSIM97, University of Tasmania, Hobart, December 1997 (two papers and session chair).
 47. Fifth Meeting of the Kansai Quantitative Analysis Study Group, Kobe University, Kobe, December 1997 (paper, presentation in Japanese).
 48. Conference on 'The New Role of Government in a Market Economy' sponsored by Nanyang and Osaka Universities, Nanyang University, Singapore, February 1998 (discussant).

49. Spring Meeting of the Japanese Economic Association, Aoyama Gakuin University, Tokyo, June 1998 (paper, presentation in Japanese).
50. NFA/APFA First Joint International Conference, Tokyo, July 1998 (discussant and session chair).
51. Japan Statistical Society Annual Conference, Chuo University, Tokyo, July 1998 (paper, presentation in Japanese).
52. 16th Latin American Meeting of the Econometric Society, Pontificia Universidad Catolica del Peru, Lima, August 1998 (paper and discussant).
53. 6th International Convention of the East Asian Economic Association, Kita Kyushu, September 1998 (discussant on two papers).
54. Annual Meeting of the Japanese Economic Association, Ritsumeikan University, Kusatsu, September 1998 (member of the Program Committee, paper with presentation in Japanese, discussant in Japanese, and session chair).
55. Finance Forum Conference, Okuike, December 1998 (paper, presentation in Japanese).
56. Spring Meeting of the Japanese Economic Association, Kagawa University, Takamatsu, May 1999 (discussant in Japanese).
57. Seventh Annual Meeting of the Nippon Finance Association, Aoyama Gakuin University, Tokyo, June 1999 (discussant in Japanese).
58. Far Eastern Meeting of the Econometric Society, Singapore, July 1999 (paper and session chair for two sessions).
59. Sixth Asia-Pacific Finance Association Conference, Melbourne, July 1999 (discussant on two papers and session chair).
60. Autumn Meeting of the Japanese Economic Association, University of Tokyo, Tokyo, October 1999 (discussant in Japanese).
61. Seventh Meeting of the Kansai Quantitative Analysis Study Group, Kyoto University, Kyoto, November 1999 (paper, presentation in Japanese).
62. International Congress on Modelling and Simulation – MODSIM99, University of Waikato, Hamilton, New Zealand, December 1999 (two papers and session chair for two sessions).
63. Personal Financial Services Endowment Conference, Osaka University, Osaka, February 2000 (member of Program Committee, discussant in Japanese, and session chair).
64. Japanese Financial System Study Group Conference, Osaka, March 2000 (paper).
65. Spring Meeting of the Japanese Economic Association, Yokohama City University, Yokohama, May 2000 (discussant in Japanese and session chair).
66. Eighth Annual Conference of the Japan Finance Association, Jochi University, Tokyo, June 2000 (discussant in Japanese).
67. 29th Annual Conference of Economists, Gold Coast, Queensland, July 2000 (paper).
68. Fifth Biennial Conference of the Centre for Japanese Economic Studies on ‘Can the Japanese Change?

- Economic Reform in Japan', Centre for Japanese Economic Studies, Macquarie University, July 2000 (discussant).
69. Seventh Asia-Pacific Finance Association Annual Conference, Shanghai, July 2000 (paper and session chair).
 70. Annual Autumn Meeting of the Japanese Economic Association, Osaka Prefectural University, September 2000 (paper in Japanese and session chair).
 71. NBER/CIRJE/EIJS/CEPR Japan Project Meeting, Tokyo, September 2000 (discussant).
 72. Japanese Financial System Study Group Conference, Osaka, November 2000 (paper in Japanese).
 73. 7th International Convention of the East Asia Economic Association, Singapore, November 2000 (discussant, session chair and member of the Program Committee).
 74. Ninth Annual Conference of the Japan Finance Association, Waseda University, June 2001 (discussant in Japanese).
 75. 2001 Far Eastern Meeting of the Econometric Society, Kobe, July 2001 (paper and session chair).
 76. Third CIEJE/TCER Macro Conference, Osaka, September 2001 (discussant in Japanese).
 77. Annual Autumn Meeting of the Japanese Economic Association, Hitotsubashi University, October 2001 (discussant in Japanese).
 78. International Congress on Modelling and Simulation – MODSIM2001, Australian National University, Canberra, Australia, December 2001 (Time Series Analysis session convenor, two papers, session chair).
 79. NBER/CIRJE/EIJS/CEPR Conference on Structural Impediments to Growth in Japan, Tokyo, March 2002 (discussant).
 80. Tenth Annual Conference of the Nippon Finance Association, Hitotsubashi University, June 2002 (paper, presentation in Japanese).
 81. Spring Meeting of the Japanese Economic Association, Otaru University of Commerce, June 2002 (paper, presentation in Japanese).
 82. Annual Meeting of the Japanese Economic Association, Hiroshima University, October 2002 (paper, presentation in Japanese; discussant in Japanese, session chair).
 83. Eighth International Convention of the East Asian Economic Association, Malaysia, November 2002 (Program Committee Member).
 84. International Congress on Modelling and Simulation – MODSIM2003 – Townsville, Australia, July 2003 (paper, Times Series Analysis session convenor and chair, Finance session convenor and chair).
 85. Annual Meeting of the Japanese Economic Association, Meiji University, October 2003 (discussant in Japanese).
 86. Australasian Meeting of the Econometric Society – ESAM04, Melbourne, July 2004 (paper, Econometric Methods session chair).
 87. Autumn Meeting of the Japanese Economic Association, Okayama University, September 2004 (paper, presentation in Japanese, discussant in Japanese).

88. Ninth International Convention of the East Asian Economic Association, Chinese University of Hong Kong, November 2004 (paper, discussant, program committee member).
89. 'Consent and Decision Concerning Life and Death', Tokyo University International Conference, University of Tokyo, December 2004 (discussant).
90. Hitotsubashi Conference on Economic Statistics, Hitotsubashi University, December 2004 (paper, presentation in Japanese).
91. Fourth Panel Survey Conference, Institute for Research on Household Economics, Tokyo, December 2004 (paper, presentation in Japanese).
92. Twelfth Kansai Quantitative Analysis Study Group, Hiroshima University, Hiroshima, January 2005 (paper, presentation in Japanese).
93. Osaka University's COE sponsored Behavioural Economics Conference, Awajishima, February 2005 (discussant in Japanese, session chair).
94. Spring Meeting of the Japanese Economic Association, Kyoto Sangyo University, June 2005 (paper, presentation in Japanese, discussant in Japanese).
95. Thirteenth Annual Conference of the Japan Finance Association, Yokohama National Waseda University, June 2005 (paper, presentation in Japanese).
96. Annual Autumn Meeting of the Japanese Economic Association, Chuo University, September 2005 (discussant on two papers in Japanese).
97. International Congress on Modelling and Simulation – MODSIM05 – Melbourne, Australia, December 2005 (Times Series Analysis session convenor and chair, and Finance session convenor and chair, paper).
98. Australasian Meeting of the Econometric Society – ESAM06, Alice Springs, July 2006 (paper, Investment session chair).
99. 10th International Convention of the East Asian Economic Association, Peking, November 2006 (Program Committee Member).
100. Nippon Finance Association 2007 Convention, Keio University, Tokyo, July 2007 (Program Committee Chair).
101. Association of Pacific Rim Universities 8th Doctoral Students Conference, Keio University, July-August 2007 (Steering Committee Member).

Book Manuscript Refereeing

Cambridge University Press; Oxford University Press; Routledge.

Fields of Interest

Econometrics, financial markets, Japanese economy.

Beta - Testing of Software

Microfit Version 4.0 for Oxford University Press.

Membership of Academic Societies

Asia-Pacific Finance Association; Australian Studies Association of Japan; East Asia Economic Association; Econometric Society; Japanese Economics Association; Japan Financial Economics Society; Japan Statistical Society; Keio Economic Society; Modelling and Simulation Society of Australia and New Zealand.

Journal Refereeing

Asian Economic Journal (Assistant Editor, 1997-2002, 2005-; Managing Editor 2002-2004); Asian Economic Policy Review (Managing Editor, 2004-); Australian Journal of Political Science; Asia Pacific Journal of Economics and Business; Asian-Pacific Financial Markets; Econometric Reviews; Economic Journal; Economic Record (Book Review Co-editor, 1987-89); Economic Studies Quarterly; Environmental Economics and Policy Studies; Environmental Modelling and Software (Associate Editor, 1997-present); European Economic Review; Federal Law Review; International Economic Review; Japan and the World Economy; Japanese Economic Review (Associate Editor, 1997-2004); JCER Economic Journal, Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of Econometrics; Journal of Economic Surveys (Associate Editor, 1996-2002); Journal of the Japanese and International Economies; Keio Economic Studies, Kinyu Keizai Kenkyu (Research in Financial Economics); Mita Gakkai Zasshi (Mita Journal of Economics) (member of Editorial Board, 2006-); New Zealand Economic Papers; Osaka Economic Papers (member of editorial board, 1993-96); Pacific Economic Papers; Review of Economics and Statistics.

References

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PUBLICATIONS

Theses

1. McKenzie, C.R., The Portfolio Behaviour of the Major Australian Trading Banks: An Empirical Investigation, honours thesis, Department of Statistics, ANU, 1979, 109pp. (Supervisors: Professor R.D. Terrell and Dr. T.J. Valentine).
2. McKenzie, C.R., Issues in Foreign Exchange Policy in Japan: Sterilized Intervention, Currency Substitution and Financial Liberalization, Ph.D. thesis, ANU, 1986, 217pp. (Supervisors: Professor R.D. Terrell and Dr. P.D. Drysdale).

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1. Matsuura, K. and C. McKenzie, EViews による計量経済分析 (Econometric Analysis Using EViews), Toyo Keizai Publishing, 2001.
2. Matsuura, K. and C. McKenzie, EViews による計量経済学入門 (Introductory Econometrics Using EViews), Toyo Keizai Publishing, 2005.

Edited Volumes

1. McKenzie, C. and M. Stutchbury (eds), Japanese Financial Markets and the Role of the Yen, Sydney: Allen & Unwin, 1992 includes chapters entitled "Overview: Japanese Financial Markets and the International Role of the Yen" (with M. Stutchbury)*; and "Recent Developments in Japan's Financial Markets". Reviewed in *The Journal of Japanese Studies*, 20(1) (1994), 276-280 (W. Rapp), and noted in the *Economic Journal*, 105 (1995), 255-256 (J. Corbett).

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2. Harvey, A.C. and C.R. McKenzie, "Missing Observations in Dynamic Econometric Models: A Partial Synthesis", in Parzen, E. (ed.), *Time Series Analysis of Irregularly Observed Data*, New York: Springer Verlag, (1984), 108-133.
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 8. McKenzie, C.R., "Japanese Direct Foreign Investment: The Role of Technology and Keiretsu", chapter 7 in C. Freedman (ed.) (1998), *Japanese Economic Policy Reconsidered*, Edward Elgar, Cheltenham, pages 149-175.
 9. McKenzie, C.R., "CP 発行の企業価値への影響 (The Impact of CP Issues on the Value of the Firm)", Chapter 12 in H. Osano and Y. Honda (eds) (2000), *現代の金融と政策 (Modern Finance and Policy)*, Nihon Hyoronsha, Tokyo, pages 308-321.
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 12. Takaoka, S. and C.R. McKenzie, "引受市場における利益相反の検証 (An Investigation of Conflicts of Interests in the Underwriting Market)" chapter 18 in T. Hayashi, K. Matsuura and Y. Yonezawa (eds)(2003), *日本の金融問題—検証から解決へ (Problems of Japanese Finance – From Verification to Solutions)*, Nihon Hyoronsha, Tokyo, pages 387-406.
 13. McKenzie, C.R., "経済系論文作成の手ほどき (Primer on Writing Economics Papers)", in N. Yamauchi (ed.), *政策研究ハンドブック (The Handbook on Policy Research)*, (2004), Osaka

School of International Public Policy, Osaka University、 pages 28-34.

14. Miyauchi, T., C. McKenzie and M. Kimura, “回答行動分析– 調査受諾と拒否の選択行動 (Analysing Response Behaviour - An Analysis of the Choice of Accepting and Rejecting A Survey) ”, chapter 2 in Y. Higuchi (ed.), *日本の家計行動のダイナミズム[I] Dynamism of Household Behavior in Japan[I]*), (2005), Keio University Press, pages 43-91.
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17. Sakata, K. and C.R. McKenzie, , “配偶者特別控除の廃止は配偶者女性の労働供給を促進したか (Did the Abolition of the Special Spouse Allowance Encourage the Labour Supply of Women Spouses?) ”, chapter 5 in Y. Higuchi (ed.), *日本の家計行動のダイナミズム[II] (Dynamism of Household Behavior in Japan[II])* , (2006), Keio University Press, pages 129-151.

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2. McKenzie, C.R. and M. McAleer, "Generated Variables in Finance: Specification, Estimation and Inference" in A.D. McDonald and M. McAleer (eds), *Proceedings of the International Congress on Modelling and Simulation, Volume 3*, University of Tasmania, Hobart, (1997), 1325-1332.
 3. McKenzie, C.R., "Testing for Random Effects in Panel Data" in Oxley, L., F. Scrimgeour and M. McAleer (eds), *Proceedings of the International Congress on Modelling and Simulation, Volume 2*, Modelling and Simulation Society of Australia and New Zealand, (1999), 477-482.
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