Selected Publications and Papers

KARIYA Takeaki, Faculty Fellow, RIETI

Publication List (Books and Articles written in English)

Books:

[5] Kariya, T. and Kurata, H. (2004) Generalized Least Squares Wiley Series in Probability and Statistics

[4] Kariya, T. and Liu, R.（2002）Asset Pricing. - Discrete Time Approach- Kluwer Academic Publishers

[3] Kariya, T. (1993) Quantitative Methods for Portfolio Analysis; MTV Model Approach Kluwer Academic Publishers, Boston.

[2] Kariya, T. and Sinha, B.K. (1988) The Robustness of Statistical Tests. Academic Press, New York.

[1] Kariya, T. (1985) Testing in the Multivariate General Linear Model. Kinokuniya, New York.

Articles:

[79] Kariya, T., Kato. Y, Uchiyama.T and Suwabe.T (2003) Valuation of Rental Commercial Retail Properties: Tenant Management and Real Options

[78] Kariya, T. (2003) Weather Risk Swap Valuation

[77] Kariya, T. and Kurata, H. (2002.10) A maximal extension of the Gauss-Markov Theorem and its nonlinear version. (*Journal of Multivariate Analysis* Vol.83 No.1 37-55)

[76] Kariya, T., Ohara, H. and Honkawa, T. (2002) A Dynamic Discounted Cash Flow Method for Valuation of an Office Building

[75] Kariya, T., Ushiyama, F. and Pliska, S. R. (2002) A 3-factor Valuation Model for Mortgage-Backed Securities (MBS)

[74] Kariya, T. (2002) Financial Engineering and the Japanese Financial Innovations -Toward Finanssurance-

[73] Kariya, T. (2001) Valuation of a Default Swap Option

[72] Kariya, T. (2000) An Effectiveness of Integrated Portfolio in Bancassurance, (JAFEE the 4th Columbia=JAFEE International Conference)

[71] Kariya, T. and Kobayashi, M. (2000) Pricing Mortgage-Backed Securities (MBS) A model Describing the Burnout Effect Asia-Pacific Financial Markets

[70] Kariya, T. and Tsuda, H. (2000) CB-Time Dependent Markov Model for Pricing Convertible Bonds Asia-Pacific Financial Markets

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[63] Terui, N. and Kariya, T. (1997). Gaussianity and nonlinearity of foreign exchange rates. L-1 Statistical Procedures and Related Topics ed by Yadolph Dodge, IMS Lecture Notes-Monograph Series

[62] Kariya, T. and Kim, P. (1997). Finite sample robustness of tests. *Development in Statistics,* ed. by C.R. Rao.

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