

日本や世界の金融機関にはどのような規制が必要か、日本や世界で金融機関はどのような戦略をもって行動しているか、日本の企業がどのような財務戦略をとっているか、日本の金融政策はどのようにおこなわれるべきかなど、金融・ファイナンス・金融制度・金融政策・日本経済など幅広い分野に関心があります。



Research Projects

- 1 Banking regulations (Basel regulations) and banks' liquidity ratios
- 2 Zero leverage strategy of nonfinancial corporations
- 3 Government interventions during financial crises
- 4 Bank mergers and working capital management of nonfinancial firms

Other research fields

Banking: Lending behavior, Portfolio of financial institutions, Liquidity creation, Monitoring, Signaling, Financial contracts
Corporate finance: Capital structure, Payout policy, IPO, SEO, Liquidity
Corporate governance: M & A, Institutional investors, ESG
Asset pricing: Stock market, Debt market, CAPM, APT, Credit risk spread, Term structure of interest rate
Financial risk management: Value at Risk, Credit risk, Market risk, Interest rate risk
Monetary policy: Optimal monetary policy, Monetary policy rule, Vector auto-regression analysis,
Financial Regulation: Basel regulation, Deposit insurance,
Systemic risk : Systemic risk index, Contagion, Financial crises
Small and Medium enterprises: Collateral, Ownership, Financial constraints, Asymmetric information, Government policy
Derivatives : Options, Swaps, Futures, CDS, Interest rate derivatives
Economic development and emerging markets

Research themes of doctoral course students

D3 Ms. Na : Merger effects of regional banks, D2 Mr. Ding: Empirical analyses of foreign exchange rates, Others: ESG investments and firm performances, Determinants of corporate cash holdings, Empirical analyses of foreign exchange rates, Banking regulations in DSGE models, Determinants of bond issuing, etc

Numbers of students

AY2023
Doctoral course students: D3 six, D2 one, D1 one
Master course students: M2 five, M1 two

AY2022 Graduate Research students: one
AY2022 Undergraduate Research students: one
2017-2022 Graduated students: five

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