

KATSUTOSHI SHIMIZU

CV on internet

OFFICE ADDRESS AND TELEPHONE :

Department of Economics, Nagoya University
Furo-cho, Chikusa-ku, Nagoya, Aichi, Japan 464-8601
Phone: +81-52-789-2378

EDUCATION :

University of Tokyo, Ph. D., in Economics
Thesis Title: Prudential Management of Banks and Financial Regulation
University of Tokyo, B.A. in Economics

EXPERIENCE :

Professor of Economics and Finance, Graduate School of Economics, Nagoya University, 2010 – Present
Associate Professor, Graduate School of Economics, Nagoya University, 2007 – 2010
Associate Professor, Department of Economics, Aoyama Gakuin University, 2002 – 2007
Lecturer (full-time), Department of Economics, Aoyama Gakuin University, 1998 – 2002
Research Associate (full-time), Institute of Social Science, University of Tokyo, 1997 – 1998

MAJOR PAPERS :

Funding liquidity risk and internal markets in multi-bank holding companies: Diversification or internalization? *International Review of Financial Analysis* 57, 77-89. 2018. (with Kim Cuong Ly)
Were regulatory interventions effective in lowering systemic risk during the financial crisis in Japan? *Journal of Multinational Financial Management* 41, 80-91. 2017. (with Kim Cuong Ly, Swansea University)
Adjusting denominators of capital ratios: Evidence from Japanese bank *Journal of Financial Stability* 19, 60-68. 2015.
Bankruptcies of small firms and lending relationship, *Journal of Banking & Finance* 36, 857-870. 2012.
Is the information produced in the stock market useful for depositors? *Finance Research Letters* 6, 34-39, 2009.

The behavior of Japanese banks in the 1990s and government intervention for the financial crisis. *Public Policy Review* 5, 229-253. 2009.

How can we effectively resolve the financial crisis ; Evidence on the bank rehabilitation plan of the Japanese government, *Pacific Basin Finance Journal* 14, 119-134, 2006.

Did amakudari undermine the effectiveness of regulator monitoring in Japan? *Journal of Banking & Finance* 25, 573-596, 2001. (with Akiyoshi Horiuchi (Professor, University of Tokyo))

The Deterioration of bank balance sheets in Japan: Risk-taking and recapitalization. *Pacific Basin Finance Journal* 6, 1-26, 1998. (with Akiyoshi Horiuchi (Professor, University of Tokyo))

BOOKS IN JAPANESE :

Economics of Incentive Problems. Yuhikaku. with Akiyoshi Horiuchi (Professor, University of Tokyo). 2003.

Introduction to Financial and Monetary Economics. Shinseisha. 2008.

Government Debt Crisis and Financial Market. Nihon Keizai Shimbun Shuppansha. 2011.

Financial Economics. University of Tokyo Press. 2016.

Introduction to Financial Economics. University of Tokyo Press. 2018.

RECENT SPEAKERS :

Pecking order hypothesis under negative investment environment , Katsutoshi Shimizu , Royal Economic Society Annual Conference 2018.

Pecking order hypothesis under negative investment , Katsutoshi Shimizu , 30th Australasian Finance & Banking Conference. 2017.

Funding liquidity risk and internal market in the multi-bank holding companies: Diversification or internalization?, Nippon Finance Association 25th Annual Meeting. 3rd June 2017.

Comment on: “ Adverse Selection versus Moral Hazard in Financial Contracting: Evidence from Collateralized and Non-collateralized Loan Contracts” (Ichiro Uesugi, Hirofumi Uchida, Hiromichi Iwaki) . 18-th Macro-Conference. At Hotel Hankyu Expo-park. 27th November 2016.

Comment on: Revisiting Basel Risk Weights (Rainer Baule and Christian Tallau) The Annual Meeting of Asian Financial Association, Bangkok, 28th June, 2016.

Bank lending behavior and business cycle under Basel regulations: Is there a significant procyclicality? Katsutoshi Shimizu. The Annual Meeting of Asian Financial Association, Bangkok, 28th June, 2016.

Comment on: The Objective Function of Government-Controlled banks in a Financial Crisis (Yoshiaki Ogura). Nippon Finance Association 24th Annual Meeting, 2016.

Bank lending behavior and business cycle under Basel regulations: Is there a significant procyclicality?, Nippon Finance Association 24th Annual Meeting, 2016

The choice of Raising Capital under Strengthened Capital Regulation. at 28th Australasian Finance & Banking Conference. Dec. 2015.

Systemic Risk and Crisis Management: A CoVaR Approach.at Keio University Workshop. Dec. 2015.

Systemic Risk and Crisis Management: A CoVaR Approach.at Osaka University 2015. Dec. 2015

Monitoring and diversification costs with or without a close relationship. at 2015 FMA International Annual Meeting. Oct. 2015.

Systemic Risk and Crisis Management: A CoVaR Approach. at Singapore Economic Review Conference 2015. Aug. 2015.

Systemic Risk and Crisis Management: A CoVaR Approach. at 5th International Conference of the Financial Engineering and Banking Society. Jun. 2015.

MEMBERSHIP OF ACADEMIC ASSOCIATION :

Nippon Finance Association

American Finance Association

Financial Management Association

Japanese Association of Financial Econometrics and Engineering

Japan Finance Association

Japanese Economic Association

Japan Society of Monetary Economics

Association of Behavioral Economics and Finance

GRANTS :

Grants in Aid for Scientific Research 2018-

ISHII Memorial Securities Research Foundation 2017

YU-CHO Foundation 2017

Grants in Aid for Scientific Research 2013-2015

ISHII Memorial Securities Research Foundation 2012

Grants in Aid for Scientific Research 2010-2012

NITTO Academic Foundation 2009

Grants in Aid for Scientific Research 2007-2009

Japan Economic Research Promotion Foundation 2004-2005

Grants in Aid for Scientific Research 2002-2004

Grants in Aid for Scientific Research 1994-1996