

MISAWA, Tetsuya
Curriculum Vitae (Dec. 15, 2019)

1) Contact Information:

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2) Personal Data:

Job title : Professor

Degree : Doctor of Engineering (Kyoto University)

Birth Date: Dec. 1, 1958

3) Research Interests:

- Risk analysis and evaluation
- Statistical Mathematics
- Investment engineering
- Electric Power system.

4) Academic & Professional Experience:

1986 – 1992: Instructor of Department of Applied Mathematics and Physics,
Faculty of Engineering, Kyoto University

1992 – 1993: Assistant Professor of Department of Mathematics, College of
Liberal Arts, Nagoya City University

1993 – 1996: Associate Professor of Department of Mathematics, College of
Liberal Arts, Nagoya City University

1996 – 2000: Associate Professor of Faculty of Economics, Nagoya City University

2000-2002: Professor of Faculty of Economics, Nagoya City University

2002 – : Professor of Graduate school of Economics, Nagoya City University

5) Education:

1977 – 1981: Department of Applied Mathematics and Physics, Faculty of Engineering, Kyoto University

1981–1986 : Department of Applied Mathematics and Physics, Graduate School of Engineering, Kyoto University

6) Main Academic Associations:

- The Mathematical Society of Japan
- The Japan Statistical Society
- The Institute of Electrical Engineers of Japan
- Japanese Association of Financial Econometrics and Engineering (Councilor and Delegate, Aug. 2013 –)

7) Published Papers (the last 5 years):

- "Stock Performance Evaluation Incorporating High Moments and Disaster Risk: Evidence from Japan", Jiro Hodoshima, Tetsuya Misawa, Yoshio Miyahara, Asia-Pacific Financial Markets, Oct 2019 (2019). [Refereed]
- "Supply Reliability Index using Risk Sensitive Value Measure" , Yoshihide Furukawa, Hajime Miyauchi, Tetsuya Misawa, IEEJ Transactions on Power and Energy, 139(5) pp.356-362 (2019). [Refereed]
- "Utilization of ICT to improve medical quality and safety related to home medical devices", Masatoshi Watanabe, Tetsuya Misawa, The Japanese Journal of Medical Instrumentation, 89(1) pp.3-11 (2019). [Refereed]
- "Standardization of time management from the viewpoint of ME device time errors", M. Watanebe, K. Kato and T. Misawa, The Japanese Journal of Medical Instrumentation, 88(1) pp.9-16 (2018). [Refereed]
- "Comparison of utility indifference pricing and mean-variance approach under Normal mixture", J. Hodoshima, T. Misawa, Y. Miyahara, Finance Research Letters, 24 pp.221-229 (2018). [Refereed]
- "Extension of Effective Load Carrying Capability Using Risk-Sensitive Value Measure", Yoshihide Furukawa, Hajime Miyauchi, Tetsuya Misawa, Proc. of 24th International Conference on Electrical Engineering, pp.1852-1855 (2018). [Refereed]
- "Risk Assessment for Generation Investment by Random NPV Probit Model based on UNPV Method", H. Miyauchi and T. Misawa, OIKONOMIKA 54(1) pp.75-89 (2017).

- "Valuation of Hong Kong REIT based on Risk Sensitive Value Measure Method", L. Ban, T. Misawa, Y. Miyahara, *International Journal of Real Options and Strategy*, 4 pp.1-33 (2016). [Refereed]

8) Published Papers (Other representative papers):

- "Risk Assessment of Power Plant Investment by Three Level Ordered Probit Model Considering Project Suspension", J. Sakaguchi, H. Miyauchi and T. Misawa, *Proc. of 2013 IREP Symposium-Bulk Power System Dynamics and Control-IX (IREP)* pp.1-5 (2013). [Refereed]
- "Project Value Assessment of Thermal Power Plant based on RNPV Probit Model Considering Real Option", T. Hirose, H. Miyauchi and T. Misawa, *Journal of Real Options and Strategy*, 5 pp.1-18 (2012). [Refereed]
- "Simplification of utility indifference net present value method", Tetsuya Misawa, *OIKONOMIKA*, 46 pp.123-135 (2010).
- "Symplectic integrators to stochastic Hamiltonian dynamical systems derived from composition methods", Tetsuya Misawa, *Mathematical Problems in Engineering* 2010 (Article ID384937) pp.1-12 (2010). [Refereed]
- "Similarity Analysis of Time Series Data by WISAM", T. Mori, and T. Misawa, *Journal of the Japanese Society of Computational Statistics*, 19 pp.15-26 (2006). [Refereed]
- "Regression analysis of electric power price in California power exchange", H. Miyauchi, G. Tatsuguchi and T. Misawa, *IEEEJ Transactions on Power and Energy*, 124 pp.199-206 (2004). [Refereed]
- "An Interregional Dynamic Model: the Case of Fixed Exchange Rates", T. Asada, T. Inaba and T. Misawa, *Studies in Regional Science*, 31 pp.29-41 (2001). [Refereed]
- "A Lie algebraic approach to numerical integration of stochastic differential Equations", Tetsuya MISAWA, *SIAM Journal on Scientific Computing*, 23 pp. 866-890 (2001). [Refereed]
- "Conserved Quantities and Symmetries related to Stochastic Dynamical Systems", Tetsuya Misawa, *Annals of the Institute of Statistical Mathematics*, 51 pp.779-802 (1999). [Refereed]
- "Reaction probability derived from an interpolation formula for diffusion processes with the absorptive boundary condition", T. Misawa and H. Itakura, *Physical Review E*, 51 pp.254-260 (1995) [Refereed]
- "New conserved quantities derived from symmetry for stochastic dynamical

Systems”, T. MISAWA, Journal of Physics A, 27 pp.L777-L782 (1994).

[Refereed]

(*Refer to the following website for all published papers) :

<https://researchmap.jp/read0020226/?lang=english>

9) Award:

Best Paper Award, 20th International Conference on Electrical Engineering, July 2014;“Asset Evaluation of Thermal Power Plant Project by Probit Model” (with Hayashida Masaya, MIYAUCHI Hajime).

10) Grants :

Japan Society for the Promotion of the Science

(Principal Investigator: Tetsuya Misawa)

- Grant-in-Aid for Scientific Research (C) Apr., 2018 –Mar., 2021, #18K03421.
- Grant-in-Aid for Scientific Research (C) Apr., 2015 –Mar., 2018, #15K04933.
- Grant-in-Aid for Scientific Research (C) Apr., 2012 –Mar., 2015, #24540136.
- Grant-in-Aid for Scientific Research (C) Apr., 2009 –Mar., 2012, #21540140.
- Grant-in-Aid for Scientific Research (C) Apr., 2006 –Mar., 2009, #18540134.
- Grant-in-Aid for Scientific Research (C) Apr., 2002 –Mar., 2006, #14540133.
- Grant-in-Aid for Scientific Research (C) Apr., 1999 –Mar., 2002, #11640132.
- Grant-in-Aid for Scientific Research (C) Apr., 1997 –Mar., 1999, #09640285.
- Grant-in-Aid for Scientific Research (C) Apr., 1996 –Mar., 1997, #08640300.

11) Courses Taught (recent 5 years, in Nagoya City Univ.):

< Graduate >

- Statistical Analysis (Doctoral Course/ Master’s Course)
- Fundamental of Accounting and Finance

< Undergraduate >

- Fundamental Data Analysis
- Fundamental Statistical Analysis