CONTACT INFORMATION

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PROFESSIONAL EXPERIENCE

- April, 2007 - Present: Associate Professor of Management Science, Graduate School of Business Administration, Keio University.
- July, 2007 - December, 2008: Visiting Scholar, Booth School of Business, University of Chicago.
- April, 2005 - March, 2007: Assistant Professor of Management Science, Graduate School of Business Administration, Keio University.
- April, 2004 - March, 2005: Research Associate, Human Genome Center, Institute of Medical Science, University of Tokyo.

EDUCATION

- April, 2002 - March, 2004: Ph.D., Mathematics, Graduate School of Mathematics, Kyushu University.
- May, 2003 - March, 2004: Visiting Student, Human Genome Center, Institute of Medical Science, University of Tokyo.
- April, 2000 - March, 2002: M.A., Mathematics, Graduate School of Mathematics, Kyushu University.
- April, 1996 - March, 2000: B.A., Science, Undergraduate School, Kyushu University.

RESEARCH INTERESTS

- Bayesian Statistics and Econometrics, Boosting, Factor Model, Financial Econometrics, Markov chain Monte Carlo, Machine Learning, Model Selection, Panel Data Analysis, Quantile Regression, Simultaneous Equation Models, State Space Models.

PROFESSIONAL SERVICES

- April, 2006 - Present: Certified International Investment Analyst, Examination Checker (Derivative part), Japanese Financial Analyst Association.
- January, 2009 - February, 2009: Lecturer, "Bayesian Statistics for Financial Econometrics", The Sumitomo Trust & Banking Co., Ltd.
- 2009: Scientific Committee, the International Association for the Scientific Knowledge International Conference "E-Activity and Leading Technologies 2009"
- 2008: Scientific Committee, the International Association for the Scientific Knowledge International Conference "Global Management 2008"
- 2007: Scientific Committee, the International Association for the Scientific Knowledge International Conference "E-Activity and Leading Technologies 2007"
- April, 2005 - March, 2006: Technical Adviser, Financial Technology Research Institute Inc.

AWARDS & FELLOWSHIPS

- 2000-2004: First Category Scholarship, Japan Student Services Organization.
- 2002: Scholarship for research activities, Kyushu University Student Support Association.
- 2001: Award for best conference presentation by a student. International Conference on Statistics, Combinatorics and Related Areas and the Eighth International Conference of the Forum for Interdisciplinary Mathematics, 2001.

GRANTS

- Grant-in-Aid for Young Scientists (B) from the Ministry of Education, Culture, Sports, Science and Technology of the Japanese Government (2006-2008).
- Grant-in-Aid for Overseas Joint Research from Keio University (2007-2008).
- Grant-in-Aid for Overseas Research from Keio University (2007).
- Grant-in-Aid for Research Conference from the Ministry of Education, Culture, Sports, Science and Technology of the Japanese Government (2006).
- Grant-in-Aid for Research from Keio University (2005-2006, 2008).
- Grant-in-Aid for Research from Takahashi Foundation (2006).

PEER-REVIEWED PUBLICATIONS

- 2009: Ando, T. and Tsay, R. Generalized linear models with factor-augmented predictors and information criteria for model selection. *Applied Stochastic Models in Business and Industry.* in press.

- 2009: Ando, T. Bayesian factor analysis with fat-tailed factors and its exact marginal likelihood. *Journal of Multivariate Analysis,* in press.

- 2009: Ando, T. Bayesian portfolio selection using multifactor model and Bayesian predictive information criterion. *International Journal of Forecasting,* in press.

- 2009: Ando, T. Bayesian inference for the hazard term structure with functional predictors using Bayesian predictive information criterion. *Computational Statistics and Data Analysis,* 53, 1925-1939.

- 2008: Ando, T. Measuring the baseline sales and the promotion effect for incense products : A Bayesian state space modeling approach. *Annals of the Institute of Statistical Mathematics,* 60, 763-780.

- 2008: Ando, T. and Konishi, S. Nonlinear logistic discrimination via regularized radial basis functions for classifying high-dimensional data. *Annals of the Institute of Statistical Mathematics*, in press (available online first).

- 2008: Ando, T., Konishi, S. and Imoto, S. Nonlinear regression modeling via regularized radial basis function networks. *Journal of Statistical Planning and Inference*, 138, 3616-3633.

- 2008: Ando, T. Bayesian model averaging and Bayesian predictive information criterion for model selection. *Journal of the Japan Statistical Society*, 38, 243-257.

- 2007: Ando, T. Bayesian predictive information criterion for the evaluation of hierarchical Bayesian and empirical Bayes models. *Biometrika*, 94, 443-458.

- 2006: Ando, T. Bayesian inference for nonlinear and non-Gaussian stochastic volatility model with leverage effect. *Journal of the Japan Statistical Society*, 36, 173-197.

- 2006: Yamashita, S. and Ando, T. Measuring method for hazard term structure based on the hazard model with time varying covariates, (in Japanese). *The Proceeding of the Institute of Statistical Mathematics*, 54, 23-38.

- 2004: Konishi, S., Ando, T. and Imoto, S. Bayesian information criteria and smoothing parameter selection in radial basis function networks. *Biometrika*, 91, 27-43.

- 2004: Ando, T. and Miyano, S. Inferring gene networks from microarray data using Bayesian network and radial basis function network regression model. *Information: An International Journal*, 8, 457-468.

- 2004: Ando, T., Imoto, S. and Konishi, S. Adaptive learning machines for nonlinear classification and Bayesian information criteria. *Bulletin of Informatics and Cybernetics*, 36, 147-162.

- 2004: Konishi, Y., Nishiyama, Y., Ando, T. and Kawasaki, Y. Nonparametric Statistical Inference in Production Function, (in Japanese). *Japanese Journal of Applied Statistics*, 33, 157-180.

- 2003: Ando, T. Kernel flexible discriminant analysis for classifying high-dimensional data with nonlinear structure and its applications, (in Japanese). *The Proceeding of the Institute of Statistical Mathematics*, 51, 389-406.

- 2003: Nonaka, Y., Ando, T. and Konishi, S. Nonlinear regression modeling using regularized local likelihood, (in Japanese). *Bulletin of the Computational Statistics of Japan*, 16, 43-57.

- 2002: Ando, T., Simauchi, J. and Konishi, S. Nonlinear pattern recognition using radial basis function networks and its application, (in Japanese). *Japanese Journal of Applied Statistics*, 31, 123-139.

- 2002: Kawasaki, Y. and Ando, T. Nonlinear Regression models with regularization and their application to yield curve estimation, (in Japanese). *The Proceeding of the Institute of Statistical Mathematics*, 50, 149-164.

- 2001: Ando, T., Imoto, S. and Konishi, S. Estimating nonlinear regression models based on radial basis function networks, (in Japanese). *Japanese Journal of Applied Statistics*, 30, 19-35.

PEER-REVIEWED DISCUSSION PAPERS

- 2005: Ando, T. and Yamashita, S. A reduced form approach for the simultaneous estimation of hazard term structure and LGD using rating and financial information, (in Japanese). Discussion paper, *Japanese Financial Services Agency*, 18.

- 2004: Ando, T. and Yamashita, S. A new statistical approach for estimating default probability based on the logit model using obligator's time series financial ratio - its application to bankruptcy prediction, (in Japanese). Discussion paper, *Japanese Financial Services Agency*, 15.

PEER-REVIEWED INTERNATIONAL CONFERENCE PROCEEDINGS

- 2009: Ando, T. and Yamashita, S. Simultaneous term structure estimation of hazard and loss given default with a statistical model using credit rating and financial information. *Proceedings of World Academy of Science, Engineering and Technology.*
- 2007: Ando, T. A Bayesian approach for inferring Gaussian graphical models: an application to management issues. *Proceeding of International Association for the Scientific Knowledge, Global Management 2007*, 68-75.
- 2006: Ando, T. Bayesian State Space Modeling Approach for Measuring the Effectiveness of Marketing Activities and Baseline Sales from POS Data. *Proceeding of IEEE International Conference on Data Mining*, 21-32.
- 2006: Ando, T. Bayesian credit rating analysis based on ordered probit regression model with functional predictor. *Proceeding of The Third IASTED International Conference on Financial Engineering and Applications*, 69-76.
- 2006: Ando, T. Bayesian inference for regime switching stochastic volatility model with fat-tails and correlated errors. *Proceeding of COMPSTAT 2006*, 1573-1581.
- 2005: Kawasaki, Y and Ando, T. Estimating term structure using nonlinear splines: A penalized likelihood approach. *Proceeding of MODSIM05 - Advances and Applications for Management and Decision Making*, 864-870.
- 2004: Ando, T., Imoto, S. and Miyano, S. Kernel mixture survival models for identifying cancer subtypes, predicting patient's cancer types and survival probabilities. *Proceeding of Fifteenth International Conference on Genome Informatics GIW 2004*, 201-210.
- 2004: Ando, T., Imoto, S. and Miyano, S. Functional data analysis of the dynamics of gene regulatory networks. *Proceeding of Knowledge Exploration in Life Science Informatics 2004*, 69-83.
- 2004: Ando, T., Imoto, S. and Miyano, S. Bayesian network and radial basis function network regression for nonlinear modeling of genetic network. *Proceeding of International Conference on Information 2004*, 561-564.
- 2004: Kawasaki, Y. and Ando, T. Functional data analysis of the dynamics of yield curves. *Proceeding of COMPSTAT 2004*, 1285-1292.
- 2002: Ando, T. and Konishi, S. Nonlinear regression and multi-class classification via regularized radial basis function networks. *Proceeding of the 9th. International Conference on Neural Information Processing*, 1006-1010.

- 2002: Ando, T. and Konishi, S. Neural network nonlinear regression modeling and Information Criteria. *Proceeding of the 8th. International Conference on Forum for Interdisciplinary Mathematics*, 11-22, (invited paper).

WORKING PAPERS (Submitted)

- 2008: Ando, T. and Tsay, R. Predictive measures for selecting the diffusion index models.
- 2008: Ando, T. and Zellner, A. Hierarchical Bayesian analysis of the seemingly unrelated regression and simultaneous equation models.
- 2008: Tsay, R. and Ando, T. Quantile regression with many predictors and instruments. Working paper, Graduate School of Business, University of Chicago.
- 2008: Zellner, A. and Ando, T. Bayesian and Non-Bayesian Analysis of seemingly unrelated regression model with Student-t errors. Working paper, Graduate School of Business, University of Chicago.
- 2008: Zellner, A. and Ando, T. A direct Monte Carlo approach for Bayesian analysis of the simultaneous equation model. Working paper, Graduate School of Business, University of Chicago.
- 2008: Zellner, A. and Ando, T. A direct Monte Carlo approach for Bayesian analysis of the seemingly unrelated regression model. Working paper, Graduate School of Business, University of Chicago.
- 2008: Neeraj, B., Chintagunta, P. K. and Ando, T. Is there merit striving for sustainability?: An assessment of the association between the pillars of the triple bottom line. Working paper, Graduate School of Business, University of Chicago.
- 2008: Ando, T. and Tsay, R. Predictive marginal likelihood for the Bayesian model selection and averaging. Working paper, Graduate School of Business, University of Chicago.
- 2008: Tsay, R. and Ando, T. Selecting the number of factors in a factor model. Working paper, Graduate School of Business, University of Chicago.
- 2008: Tsay, R. and Ando, T. Boosting with penalized objective function. Working paper, Graduate School of Business, University of Chicago.
- 2008: Ando, T. Penalized optimal scoring for the classification of multi-dimensional functional data.

WORKING PAPERS (Work in progress)

- 2008: Ando, T. and Zellner, A. A direct Monte Carlo approach for Bayesian analysis of the dynamic seemingly unrelated regression model.

PRESENTATIONS AT INTERNATIONAL CONFERENCE AND SEMINARS

- 2008. Midwest Econometrics Group, Eighteenth Annual Meeting. (University of Kansas, Lawrence, KS, USA.)
- 2008. Statistics Seminar, Department of statistics and actuarial science, The University of Hong Kong (The University of Hong Kong, Hong Kong, China)
- 2008. Joint Statistics Seminar, The Hong Kong University of Science and Technology (The Hong Kong University of Science and Technology, Hong Kong, China)
- 2008. Seminar on Bayesian Inference in Econometrics and Statistics. (University of Chicago, Chicago, Illinois, USA.)
- 2008. Econometrics and Statistics colloquium, Graduate School of Business, University of Chicago. (University of Chicago, Chicago, Illinois, USA)
- 2007. Econometrics and Statistics colloquium, Graduate School of Business, University of Chicago. (University of Chicago, Chicago, Illinois, USA)
- 2007. International Meeting of the Psychometric Society, 2007. (Tower Hall Funabori, Tokyo, Japan)
- 2007. 27th international symposium on forecasting, 2007. (Marriott Marquis, New York, USA)
- 2007. International Association for the Scientific Knowledge, Global Management 2007. (Hotel Eva, Faro, Portugal)
- 2007: Cherry Bud Workshop 2007. (Keio University, Japan)
- 2006: The 2006 IEEE International Conference on Data Mining. (Hong Kong Convention and Exhibition Centre, Hong Kong)
- 2006: International Workshop on Bayesian Statistics and Applied Econometrics. (Tohoku University, Japan)
- 2006: Statistics colloquium, Harvard Statistics Department. (Harvard University, Cambridge, Massachusetts, USA)

- 2006: The Third IASTED International Conference on financial engineering and applications. (MIT Faculty Club, Cambridge, Massachusetts, USA)
- 2006: COMPSTAT 2006 17th Symposium of International Association for Statistical Computing. (University of La Sapienza, Rome, Italy)
- 2006: Australian Statistical Conference / New Zealand Statistical Association Conference. (SKYCITY, Auckland, New Zealand)
- 2006: ICSA Applied Statistics Symposium. (University of Connecticut, USA)
- 2004: The International Symposium on Knowledge Exploration in Life Science Informatics 2004 (Institute of Mario Negri, Milano, Italy).
- 2004: The Third International Conference on Information (Hosei University, Tokyo, Japan).
- 2004: The Fifteenth International Conference on Genome Informatics GIW (Pacifico Yokohama, Japan).
- 2002: The 9-th international Conference on Neural Information Processing (Orchid Country Club, Singapore).
- 2001: International Conference on Statistics, Combinatorics and Related Areas and the Eighth International Conference of the Forum for Interdisciplinary Mathematics (University of Wollongong, Australia).

TEACHING COURSES

For MBA:

- 2009, Winter: Management System.
- 2009, Winter: Managing Japanese firms (International program).
- 2007, Spring: Management Science.
- 2007, Spring: Statistical Methodology 1.
- 2006, Winter: Management System.
- 2006, Spring: Management Science.
- 2006, Spring: Statistical Methodology 1.
- 2005, Winter: Quantitative Approaches to Management System.
- 2005, Winter: Theoretical Method of Statistics (International program).
- 2005, Spring: Statistical Methodology 1.

For executive trainees:

- 2008, Management System.
- 2007, Management Strategy and Management System.
- 2006; Management Science.
- 2005, Statistical Science for Business.

TEACHING TRAINING

- Autum, 2002 - Winter 2003: Teaching Assistant, Graduate School of Mathematics, Kyushu University. Cource: Statistical Mathematics.
- Autum, 2001 - Winter 2002: Teaching Assistant, Graduate School of Mathematics, Kyushu University. Cource: Statistical Mathematics,
- March, 2000 - Present: Qualified Teacher for Japanese High School and Junior High School. Area: Mathematics

MBA THESIS COMMITTEE

- 2008, Yamane, Y. A model for measuring the product value proposition in marketing research.
- 2006, Indo, T. Prospects of "Centripetal force" of the organization: from aspects of sustainable growth of the organization.
- 2006, Kawaida, M. Prospects of the relationship between R&D expenditures and stock prices.
- 2006, Shoji, Y. Prospects of the manager value for venture capitalist: what is important factor when venture capitalist makes investment?
- 2006, Yamaguchi, H. Relation analysis of asset liability management skill and cost of capital of financial institution in Japan: Case studies of bank and life insurance

REFRRENCES (Alphabetical order)

- Sadanori Konishi (Ph.D Advisor)
  Professor,
  Graduate School of Mathematics, Kyushu University
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  5807 S. Woodlawn Avenue, Chicago, IL 60637, U.S.A.
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- Arnold Zellner
  H.G.B. Alexander Distinguished Service Professor Emeritus of Economics and Statistics
  Booth School of Business, University of Chicago
  5807 S. Woodlawn Avenue, Chicago, IL 60637, U.S.A.
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