

Daichi Hiraki

Ph.D. Student in Economics

Graduate School of Economics
The University of Tokyo
7-3-1 Hongo, Bunkyo-ku, Tokyo 113-0033, Japan
✉ hdaichi397@gmail.com
🌐 daichihiraki.github.io
👤 [DaichiHiraki](#)

Research Interests

Bayesian Statistics, Econometrics, Time Series Analysis, State-Space Models, MCMC Algorithms

Education

- Apr 2025 – **Ph.D. student in Economics**, *The University of Tokyo*, Tokyo, Japan
Present Advisor: Prof. Yasuhiro Omori
- Apr 2023 – **M.A. in Economics**, *The University of Tokyo*, Tokyo, Japan
Mar 2025
- Apr 2019 – **B.A. in Economics**, *The University of Tokyo*, [Location]
Mar 2023

Publications

- 2025 **Stochastic volatility in mean: Efficient analysis by a generalized mixture sampler**, *Hiraki, D., Chib, S., & Omori, Y.*, *Journal of Econometrics*, In Press
<https://www.sciencedirect.com/science/article/pii/S030440762500003X>

Working Papers

- 2024 **State-Space modeling of shape-constrained functional time series**, *Hiraki, D., Hamura, Y., Irie, K., & Sugasawa, S.*, *arXiv preprint arXiv:2404.07586*

Presentations

- International Conferences
- Oct 2025 **ISI World Statistics Congress (ISI-WSC) 2025**, *The Hague, Netherlands*
- Domestic Conferences
- Sep 2024 **2024 Japanese Joint Statistical Meeting**, *Tokyo, Japan*

Skills

Programming R (Rcpp), Python
Languages Japanese (Native), English (Conversational)

Scholarships and Awards

- 2026–2027 **Research Fellowship for Young Scientists (DC2)**, *Japan Society for the Promotion of Science (JSPS)*