

Guy M. Yamashiro

OFFICE ADDRESS AND TELEPHONE:

Department of Economics
California State University, Long Beach
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Long Beach, California 90840-4607
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EDUCATIONAL BACKGROUND:

University of California, San Diego 1996 – 2001
Ph.D. Economics

Dissertation: “Disaggregated Systems and the Monetary Transmission Mechanism”
Thesis Advisor: Wouter J. den Haan

Washington University 1992 – 1996
A.B. Economics and Mathematics
Magna Cum Laude

TEACHING AND RESEARCH:

Primary Fields: Macroeconomics, Monetary Economics

Secondary Field: Applied Econometrics

Courses taught

Economics

Principles of Macroeconomics (ECON 100), Principles of Microeconomics (ECON 101), Fundamentals of Economics (ECON 300), Macroeconomic Theory (ECON 311), Money and Banking (ECON 320), Economic Statistics (ECON 380), Forecasting (ECON 420), Intermediate Economic Statistics (ECON 481/581), Mathematical Economics (ECON 403/503), Econometrics II (ECON 486/586)

Global Logistics

Forecasting (GLG 520)

CURRENT POSITION:

California State University, Long Beach 2012 – present
Professor of Economics

RELEVANT POSITIONS HELD:

California State University, Long Beach 2007 – 2012
Associate Professor of Economics

California State University, Long Beach 2001 – 2007
Assistant Professor of Economics

University of California, San Diego 1997 – 2001

Teaching Assistant

University of California, San Diego 2000
Research Assistant — Wouter J. den Haan
Worked with panel data models and analyzed the econometric properties of regional financial variables.

Research Assistant — Garey Ramey 1999
Performed thorough assessment of FDIC Call Report data.

Nicholas-Applegate Capital Management 1998 – 1999
Research Analyst
Analyzed portfolio performance, and examined risk exposure of company holdings. Performed macroeconomic analysis and developed computer programs for various projects and financial reports.

GRANTS

Monaco, Kristen, Guy M. Yamashiro and SungMinh Shin, “Transportation Forecast for Southern California,” Co-PI, METRANS, 2008-9, Amount: \$74,000.

- Report: <http://www.metrans.org/research/final/09-23%20Final.pdf>

PUBLICATIONS:

Den Haan, Wouter J., Steven Sumner and Guy M. Yamashiro, 2011, “Bank Loan Components and the Time-Varying Effects of Monetary Policy Shocks,” *Economica* v. 78, 593-617.

Sumner, Steven and Guy M. Yamashiro, 2011, “Bank Liabilities and the Monetary Transmission Mechanism,” *Economics Bulletin* v. 31, iss. 2, 1413-1431.

Argawal, Sumit, I-Ming Chiu, Victor X. Souphom, and Guy M. Yamashiro, 2011, “The Efficiency of Internal Capital Markets: Evidence from the Annual Capital Expenditure Survey,” *Quarterly Review of Economics and Finance* v. 51, iss. 2, 162-72.

Uesugi, Iichiro, Koji Sakai and Guy M. Yamashiro, 2010, “The Effectiveness of Public Credit Guarantees in Japan,” *Journal of the Japanese and International Economies* v. 24, iss. 2, 457-80.

Uesugi, Iichiro and Guy M. Yamashiro, 2009, “Does the Expectation Hypothesis Hold at the Shortest End of the Term Structure?” *Hitotsubashi Journal of Economics* v. 50, iss. 1, 71-85.

Den Haan, Wouter J., Steven Sumner and Guy M. Yamashiro, 2009, “Banks’ Loan Portfolio and the Canadian Monetary Transmission Mechanism,” *Canadian Journal of Economics* v. 42, iss. 3, 1150-1175.

Uesugi, Iichiro and Guy M. Yamashiro, 2008, “The Relationship between Trade Credit and Loans: Evidence from Small Businesses in Japan,” *International Journal of Business* v. 13, iss. 2, 141-63.

Den Haan, Wouter J., Steven Sumner and Guy M. Yamashiro, 2007, “Banks’ Loan Portfolio and the Monetary Transmission Mechanism,” *Journal of Monetary Economics* v. 54, iss. 3, 904-924.

Uesugi, Iichiro and Guy M. Yamashiro, 2006, “Economic Conditions and Japanese Firm Financing,” *Economics Bulletin* v. 5, iss. 12, 1-17.

Uesugi, Iichiro and Guy M. Yamashiro, 2006, “Trading Company Finance in Japan,” *International Journal of Business* v. 11, iss. 1, 63-80.

Grobar, Lisa M. and Guy M. Yamashiro, 2005, "Macroeconomic Shocks and Regional Employment: the Case of Southern California," *Journal of Regional Analysis and Policy* v. 35, iss. 2, 23-36.

Working Papers

Sumner, Steven and Guy M. Yamashiro, 2013, "The Behavior of Bank Deposits Over the Business Cycle".

Sumner, Steven and Guy M. Yamashiro, 2013, "Bank Equity and Interest Rate Sensitivity."

Davis, Michael C. and Guy M. Yamashiro, 2012, "Cost Effects of Oil Price Shocks."

MANUSCRIPTS:

Den Haan, Wouter J., Steven Sumner and Guy M. Yamashiro, 2002, "Data Manual: Construction of Aggregate and Regional Bank Data using the Call Reports."

WEBSITE DEVELOPED AND MAINTAINED:

Aggregate and Regional Quarterly Bank Loan Data from the Call Reports,
<http://www.csulb.edu/~gyamashi/CallReportData.html>

PRESENTATIONS:

"Bank Liabilities and the Transmission of Monetary Policy"

- *Presented at CSULB Economics Workshop, November 2011*
- *Presented at the 86th Annual Meeting of the Western Economic Association International (WEAI) in San Diego, July 2011 (session organizer and chair)*

"Container Forecast for the San Pedro Bay Ports and the Impact of Imports on Regional Employment"

- *Presented at the 3rd MATRANS National Urban Freight Conference in Long Beach, October 2009*

"Banks' Loan Portfolio and the Canadian Monetary Transmission Mechanism"

- *Presented at the 83rd Annual Meeting of the Western Economic Association International (WEAI) in Honolulu, July 2008*

"The Efficiency of Internal Capital Markets: Evidence from the Annual Capital Expenditure Survey"

- *Presented at the 82nd Annual Meeting of the Western Economic Association International (WEAI) in Seattle, June 2007 (session organizer and chair)*

"Government Intervention in Credit Markets: the Case of the Special Guarantee Program in Japan,"

- *Accepted to the NBER Japan Project 2006 in Tokyo, September 2006*
- *Presented at the 81st Annual Meeting of the Western Economic Association International (WEAI) in San Diego, June 2006 (session organizer and chair)*

"Bank Loan Components and the Time-Varying Effects of Monetary Policy Shocks"

- *Presented at the 80th Annual Meeting of the Western Economic Association International (WEAI) in San Francisco, July 2005 (session organizer and chair)*
- *Presented at the 69th Annual Meeting of the Midwestern Economic Association (MEA) in Milwaukee, March 2005 (session organizer and chair)*
- *Presented at University of Nevada-Las Vegas Economics Workshop, February 2005*

"Disaggregated Systems and the Transmission of Monetary Policy"

- *Presented at the 68th Annual Meeting of the Midwestern Economic Association (MEA) in Chicago, March 2004 (session organizer)*

“Behavior and Importance of Bank Loan Components after Monetary and Non-Monetary Shocks”

- *Presented at the 77th Annual Meeting of the Western Economic Association International (WEAI) in Seattle, July 2002*

REFEREE FOR:

Contemporary Economic Policy
 Journal of the Japanese and International Economies
 Journal of Money, Credit, and Banking
 The American Economic Review
 The Economic Journal
 The Manchester School

SERVICE TO UNIVERSITY:

RSCA	2011 – 2012, 2012 (chair)
(College) Educational Policies and Curriculum Committee	2006 – 2008, 2009 – 2010
Partners for Success (mentoring program)	2003 – 2009
(University) Curriculum and Educational Policies Council	2006 (spring)
Faculty Council (alternate)	2003 – 2006

SERVICE TO DEPARTMENT:

RTP Committee	2012 – present, 2013 (chair)
Assessment Committee	2007 – present
Graduate Committee	2002 – 2003, 2005 – 2006, 2011 – present
Macroeconomic Comprehensive Committee	2003 – 2013, 2005 (chair)
(Department) Elections Committee	2001 – 2005, 2012 – 2013
Recruiting Committee	2007 (co-chair), 2008 (co-chair), 2011
Statistics Lab Assistant Supervisor	2007, 2009 – 2011
Department Curriculum Committee	2001 – 2010, 2008 – 2010 (chair)
Graduate Admissions	2004 – 2006, 2010
Information/Technology Committee	2006 – 2009 (chair)

PROFESSIONAL SERVICE:

American Economic Association
 Western Economic Association