NAO MIMOTO

Department of Statistics
University of Akron
CAS 115N
Akron, OH 44325-1901

Phone: (330) 972-8011
Fax: (330) 972-2028
email: nmimoto@uakron.edu

Curriculum Vitae

Education

Ph.D. Statistics, University of Western Ontario, 2008
Department of Statistical and Actuarial Sciences
Advisor: Lajos Horváth and Ričardas Zitikis

Master of Statistics, University of Utah, 2004
Department of Mathematics
Advisor: Lajos Horváth

B.S. Physics, University of Alabama, 2001
Department of Physics
Minor in Mathematics and Astronomy

Appointments

Assistant Professor, Department of Statistics,
University of Akron 2012 -

Visiting Assistant Professor, Department of Statistics and Probability,
Michigan State University 2008 - 2012

Postdoctoral Fellow, Department of Statistical and Actuarial Sciences,
University of Western Ontario, Summer 2008.

Teaching Assistant, Department of Statistical and Actuarial Sciences,
University of Western Ontario, 2004 - 2008.

Teaching Assistant, Department of Mathematics, University of Utah, 2002-2004.

Teaching Assistant, Department of Physics, University of Utah, 2001-2002.

Research Interest

Time Series, Reliability and Risk Analysis, Inverse Problem

Goodness-of-Fit, Nonparametric Methods, Density Estimation,

Publications

Koul, H. L., Mimoto, N., and Surgailis, D. (2012) A goodness-of-fit test for marginal density of long memory moving average process. *Metrika.* (To Appear)

Koul, H. L. and Mimoto, N. (2012) A goodness-of-fit test for GARCH innovation density. *Metrika.* 75, 127-149.

Mimoto, N. and Zitikis, R. (2009) Czekanowski's index of overlap, its L_p-type extension, and bias reduction. *Amer. J. Math. Management Sci.* 29, 229–261.

Mimoto, N. (2008) Convergence in distribution for the sup-norm of a Kernel Density Estimator for GARCH innovations. *Statistics and Probability Letters.* 78, 915-923.

Mimoto, N. and Zitikis, R. (2008) The Atkinson index, the Moran statistic, and testing exponentiality. *Journal of Japan Statistical Society.* 38, 187-205.

Invited Presentations

"Goodness-of-fit testing for innovation density of the GARCH model."
Wayne State University Department of Mathematics, Detroit, MI. November 2011.

"Goodness-of-fit testing for innovation density of the GARCH model."
NBER-NSF Time Series Conference, East Lansing, MI. September 2011.

"Goodness-of-fit testing for innovation density of the GARCH model."
Northeastern Illinois University Department of Mathematics, Chicago, MI. March 2011.

"Goodness-of-fit testing for innovation density of the GARCH model."
Michigan State University Department of Economics, East Lansing, MI. February 2011.

"Estimation and goodness-of-fit testing for innovation density of the GARCH model."
Michigan State University Department of Statistics and Probability, East Lansing, MI. October 2008.

"Monitoring Parameter Changes in GARCH(1,1)."
International Workshop in Sequential Methodologies, Auburn, AL. June 2007.

"Testing for Exponentiality Using the Atkinson Index and Its Modification."
Probability-Statistics Days on Lorenz-Gini Type Asymptotic Methods in Statistics and their Applications, Ottawa, ON. September 2006.

Conference Organized

"Session - Math & Statistical Aspects of Inverse Problems." Inverse Problems Symposyum 2012, Michigan State University, East Lansing, MI. June 2012.

Services and Activities

Refereeing: Statistics and Probability Letters, Journal of Multivariate Analysis, Journal of Indian Statistical Association

Member of IMS and ASA

Computer Skills

Computer Languages: Fortran, C, Perl, Lisp

Statistical/Mathematical Software: SAS, S-plus/R, Minitab, Matlab, Maple, Mathematica

Awards

Fields Institute Travel Grant, 2006

Sigma Pi Sigma, The National Physics Honor Society, 2001

Minami Scholarship, University of Alabama, 2001