

伊藤幸雄教授 略歴・業績目録*

I. 略 歴

生年月日

1949年11月12日 三重県桑名市に生まれる

学 歴

1972年3月 名古屋市立大学 経済学部卒業
1974年3月 名古屋市立大学大学院 経済学研究科 修士課程修了
1977年3月 名古屋市立大学大学院 経済学研究科 博士課程満期退学
1980年3月 英国サセックス大学大学院 人文社会研究系経済学科課程修了
1983年12月 英国サセックス大学 経済学博士 (Doctor of Philosophy in Economics)

職 歴

1980年4月 名城大学短期大学部商経科専任講師
1983年4月 名古屋工業大学非常勤講師 (～1985年3月)
1985年4月 名城大学短期大学部商経科助教授
1989年3月 ティルブルグ大学 (オランダ) 共同研究員
1989年11月 名古屋市立大学大学院経済学研究科博士課程非常勤講師
1990年4月 名城大学短期大学部商経科教授
1992年4月 大阪経済大学経営学部教授
1997年4月 大阪経済大学経営情報学部教授
1999年5月 大阪経済大学情報処理センター長 (～2001年4月)
2004年4月 大阪経済大学大学院経営情報研究科長 (～2006年3月)
2012年3月15日 逝去

賞 罰

2000年 ミレニアム優秀賞 (Millennium Award of Excellence)
2002年 顕著学術貢献賞 (Outstanding Scholarly Contribution Award)
2003年 功績賞 (Meritorious Award)
2005年 最優秀論文集 (Best Paper Award)
2006年 学術研究顕著指導賞 (Distinguished Leadership in Academic Research Award)

*「大阪経大会」編。

- 2007年 教育優秀賞 (Excellence in Education Award)
2012年 優秀賞 (Posthumous Award of Excellence, The International Institute for Advanced Studies in Systems Research and Cybernetics)

所属学会

日本統計学会
日本経済学会
日本計画行政学会
システム制御情報学会
経営システム学会
日本経済政策学会

Ⅱ. 業績目録

単著書

1. “The Stabilization Policy and Controllability of Dynamic Economic Systems”, Ph. D. Dissertation, The University of Sussex, 1983年2月

著書での分担執筆

1. 「経営における意思決定」 藤本義治編『経営理論とその周辺』所収 晃洋書房, 2008年5月

論文

1. “Stabilization Policies for Dynamic Macroeconomic Models” 『オイコノミカ』, 1979年3月
2. 「マクロ LQG 経済モデルにおける評価関数の選択と決定」 (共著) 『第12回確率シンポジウム講演論文集』, 1980年10月
3. 「不確実性下の経済安定化政策の Sensitivity Robustness Assessment」 (共著) 『第12回確率シンポジウム講演論文集』, 1980年10月
4. “Stochastic Analysis of Stabilization Policies for Dynamic Macroeconomic Models” 『名城商学』第32巻第1号, 1982年8月
5. “Inverse Optimal Control Problem in Economic Stabilization Policy” 『文部省科学研究費補助金研究成果報告論文』, 1983年10月
6. “Inverse Optimal Control Problem in Economic Stabilization Policy” 『名城商学』第33巻第4号, 1984年3月
7. “Application of Self-tuning Method to Econometric Model with Time-varying and Unknown Parameters” 『名城商学』第34巻第3号, 1985年1月
8. 「計量・時系列モデル・ビルディングのためのコンピュータ・プログラム—COMET

- 一」『名城商学』第35巻第3号 pp. 49-97, 1985年12月
9. 「マクロ安定化政策モデルの評価分析」『日本経済政策学会年報 (34)』 pp. 157-161, 1986年
 10. “Adaptive Control of Econometric Models with Unknown Parameters”, *Journal of Economic Dynamics and Control*, vol. 11, issue 2, pp. 269-273, 1987年2月
 11. “Adaptive Control of Econometric Models with Unknown Parameters”, *Dynamic Modeling and Control of National Economies*, 1986, 1987年6月
 12. “Decentralized Adaptive Dynamic Game and Its Application to International Trade Models”, *Modeling and Simulation*, 1987年7月
 13. “Adaptive Control under Dynamic Game in Two Open Economies: the United States and Japan”『名城商学』第37巻第4号, 1988年3月
 14. 「階層的計量モデルの安定化政策—分権的地域モデルへの適用—」『日本経済政策学会年報 (36)』 pp. 97-103, 1988年3月
 15. “Stabilization Policies of Hierarchical Econometric Models for Interconnected Linkage between National and Regional Economies”, Discussion paper appeared on the 2nd. International Conference on Economic Modelling, pp. 1-27, 1988年3月
 16. “Coordinated Stabilization Policies with Hierarchical Econometric Models of Interdependent Economics”, *Proc. of 12th. IMACS World Congress on Scientific Computation'88*, 1988年7月
 17. “Adaptive Control of Hierarchical Econometric Models with Decentralized Decision-makers”, Reprints of 8th. IFAC/IFORS Symp. on Identification and System Parameter Estimation, 1988年8月
 18. 「階層構造下での分権化主体におけるマクロ安定化政策」『日本経済政策学会年報 (37)』 pp. 133-136, 1989年
 19. 「動学的レオンティエフ・モデルにおける最適安定化政策」『日本経済政策学会年報 (38)』 pp. 135-138, 1990年
 20. “Adaptive Dynamic Games in Econometric Models with International Interdependence: An Application to Three Economic Regions to the United States, Major European Countries and Japan”, Reprints of 6th. IFAC Symp. on Dynamic Modelling and Control of National Economies, 1989年6月
 21. 「地域計量モデルの階層的情報構造における適応安定化政策 東海三県経済: 愛知・岐阜・三重」『名城商学』第39巻第4号, 1990年3月
 22. “Hierarchical Optimal Control Policy Approach in Econometric Models for European Community: Integration or Decentralization” (Aart J. de Zeeuw 氏との共著)『名城商学』第40巻第1号 pp. 24-73, 1990年6月
 23. 「先進国と発展途上国との動学的階層ゲーム政策—日本とアジア NIES」『日本経済政策学会年報(40)』 pp.153-156, 1992年

24. “Dynamic Game Policy Approach for Exchange-Rate Models in Interdependent Economies” (児島完二氏との共著)『オイコノミカ』第28巻第3.4号 pp. 89-122, 1992年
25. “Predictive Games of Competing Corporate Strategies in Macro-econometric Models”, Sociocybernetics Vol. I, The International Institute for Advanced Studies in Systems Research and Cybernetics, ed. G. E. Lasker. 1994年
26. 「日本経済における中央・地域政府階層的財政構造下での最適安定化政策」『日本経済政策学会年報(42)』 pp 159-167, 1994年
27. “Predictability by Interacting Policy Modelling Three Major Economic Regions: US, Japan and EU”『大阪経大論集』第46巻第1号, 1995年1月
28. “Predictive Control Policies between Advanced Regional Economies and Growing Asian Economies: NAFTA, EU, Japan VS. Asian NIES and ASEAN”, Proc. of 1995 IFAC/IFIP/IFORS/SEDC Symposium on Modelling and Control of National and Regional Economies, Vol. 1, pp. 235-240, 1995年7月
29. “Dynamic Game Approach for Merger-Acquisition policies of Two Japanese Commercial Banks; Sakura and Asahi”, Preprint of International Symposium on Economic Modelling Part I, 1996年7月
30. “Optimal Stabilization Policies by Neural Networks”, Discussion Paper presented at 9th International Conference on Systems Research, Informatics and Cybernetics, 1997年8月
31. “Hierarchical Dynamic Game Approach between Stock Market and An Influential Securities Company: Japanese Stock Market and Nomura Securities Co.”, Discussion Paper presented at Econometric Society European Meeting'97, 1997年8月
32. “Optimal Stabilization Policies by Neural Networks”, Advances in Artificial Intelligence and Engineering Cybernetics, Volume IV: Systems Logic & Neural Networks, pp. 81-86, 1998年
33. “Predictive PID Stabilization Policies for Nonlinear Macroeconomic Models by Neural Networks”, Advances in Support Systems Research, Volume IV: The International Institute for Advanced Studies in Systems Research and Cybernetics, pp. 56-62, 1998年
34. “Predictive Control Policies by Neural Networks between Advanced Regional Economies and Asian Economies: NAFTA, EU, Japan vs. Asian 8 Countries”, Advances in Sociocybernetics & Human Development, Volume IV, The International Institute for Advanced Studies in Systems Research and Cybernetics, 1999年
35. “The Phillips-type Economic Stabilization Policies by Neural Networks”『大阪経大論集』第49巻第6号, 1999年3月
36. “A Long Term Real Economic Growth in A Financial Flow Model of Japan”, Advances in Support Systems Research Volume V, The International Institute for Advanced Studies in Systems Research and Cybernetics, 2000年1月

37. “Adaptive Dynamic Input-Output Analysis using Neural Networks: Japanese industrial Structure”, Kybernetes MCB University Press, Vol. 29, issue 9/10, pp. 1087-1102, 2000年9月
38. “Neruo-Fuzzy economic Policy Modeling and Simulation by Genetic Algorithm”, Advances in Decision Technology and Intelligent Information Systems, Volume II, The International Institute for Advanced Studies in Systems Research and Cybernetics, pp 71-75, 2001年8月
39. “Neuro-Fuzzy-Genetic Algorithmic Modeling for Stock Exchange and Exchange-Rate Markets through Macroeconomy of Japan”, Advances in Decision Technology and Intelligent Information Systems Vol.III, Edited by Kurt J. Engmann & George E. Lasker, International Institute for Advanced Studies on Systems Research and Cybernetics 2002, pp. 6-11, 2002年8月
40. “Neuro-Fuzzy Predictive Control Policy for Dynamic Input-Output Model of Japanese Industrial Structure”, Proceedings of the Second IASTED International Conference Artificial Intelligence and Applications Edited by M. H. Hamza, ACTA Press, pp. 570-575, 2002年9月
41. 「ウェブ・サイトの企業財務予測モデルとシミュレーション」『大阪経大論集』第53巻第4号 pp. 177-214, 2002年11月
42. “Optimal Neuro-Predictive Stabilization Policy for National Balance Model of Japan”, Modeling and Control of Economic Systems 2001, pp. 371-376, 2003年
43. “Neuro-Fuzzy Phillips-type Stabilization Policy for Financial Flows Model of Japan”, Advanced in Decision Technology and Intelligent Information Systems, Volume IV ed. Kurt J. Engemann and George E. Lasker, The Institute of Advanced Study in Systems Research and Cybernetics, pp. 6-10, 2003年8月
44. “Neuro Phillips-type Stabilization Policy for Stock Prices and Exchange-Rates Models”, Proc. of The 3rd IASTED Conference on Artificial Intelligence and Applications (AIA 2003) Edited by M. H. Hamza, ACTA Press, pp. 499-504, 2003年9月
45. “Decentralized Neuro Phillips-type Policy Models for Fiscal and Monetary Decision-makers” (共著), Proc. of The 3rd IASTED Conference on Artificial Intelligence and Applications (AIA2003) Edited by M. H. Hamza, ACTA Press, pp. 481-486, 2003年9月
46. “Government Balance Models of Japan by Cash-Flows Approach”『大阪経大論集』第54巻第4号 pp. 65-78, 2003年11月
47. 「日本の代表的自動車産業モデリングの第一次アプローチトヨタ自動車の新展開と日産自動車の復活に関する比較実証分析—〔研究ノート〕」(田中義範氏との共著)『大阪経大論集』第54巻第4号 pp. 187-201, 2003年
48. “Neurofuzzy Portfolio Selection in National Assets of Japan”, Advances in Decision Technology and Intelligent Information Systems Volume V edited K. J. Engemann and G. E.

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49. “Neuro-Fuzzy Phillips-type Policy Models for Fiscal and Monetary Decision-makers”, Advanced Control Strategies for Social and Economic Systems (ACS’04), pp. 81-86, 2004年
 50. 「生産システムのモデリングと PID ニューロ制御政策」『大阪経大論集』第55巻第4号 pp. 27-34, 2004年11月
 51. “Corporate Finance Policy Modelling by Neuro-Fuzzy Approach: Sony Corporation”, Pre-Conference Proceedings of the Special Focus Symposium on 3rd CATALACTICS: Quantitative Modelling of Human Market Interactions, pp. 111-115, 2005年8月
 52. “Neurofuzzy Portfolio Selection Policies in A Small National Assets Model of Japan”『大阪経大論集』第56巻第5号 pp. 19-30, 2006年1月
 53. “Control and Simulation for Securities Corporate Strategy under Macroeconomic and Financial Environment: Nomura Securities Corporation and Japanese Financial Market”, Advances in Decision Technology and Intelligent Information Systems Volume VII, 2006年
 54. 「計量政策状態空間モデルの理論的基礎」『大阪経大論集』第58巻第1号 pp. 21-48, 2007年7月
 55. “Competitive Commercial Bank Models with the Management Policies under the Central Bank Policies: Mitsubishi-UFJ, Mizuho and Mitsui-Sumitomo Financial Groups under Bank of Japan”, Advances in Decision Technology and Intelligent Information Systems, Volume VIII, edited K. J. Engemann and G. E. Lasker, pp. 48-52, 2007年8月
 56. “Econometric Corporate Value Models”, Advances in decision technology and Intelligent Information Systems, Vol. IX, Ed. K. J. Engemann and G. E. Lasker, pp. 76-81, 2008年8月
 57. “Neurofuzzy PID-type Stabilization Strategy for Corporate Models: The case of Sony”, Proceedings of The Twelfth IASTED International Conference on Artificial Intelligence & Soft Computing, pp. 34-39, 2008年9月
 58. “Dynamic Competitive Cell Phone Market Econometric Models in Japan”, Proceedings of 14th International Congress of Cybernetics and Systems of WOSC (in CD), 2008年9月
 59. “Performance Evaluation of Banks by Econometric Corporate Value Models Before World Financial Crisis: Case of Citi Group and Bank of America”, Advances in Decision Technology and Intelligent Information Systems, Vol. X, edited K. J. Engemann and G. E. Lasker, pp. 16-20, 2009年8月
 60. “Econometric Analysis for Impact to Real Economy Stemmed from World Financial Crisis Derived by Big Banks in the United States: Corporate Value Evaluation Approach to Citi Group, Bank of America, Goldman Sachs and Morgan Stanley”, Advances in decision technology and Intelligent Information Systems, Vol. XI, edited K. J. Engemann and G. E.

Lasker, pp. 6-11, 2010年

61. 「一般化逆行列による最小 2 乗最適化法〔研究ノート〕」『大阪経大論集』第62巻第 5 号 pp. 37-47, 2012年 1 月

学会主要報告

1. “Optimal Stochastic Control Problems of Linear Economic Systems” (共同) 日本統計学会第41回全国大会, 1973年 7 月, (於) 川崎医科大学
2. 「動的経済システムのモード解析および安定化政策」日本オペレーションズ・リサーチ学会中部支部発表会, 1975年 3 月
3. 「マクロ安定化政策モデルの評価分析」日本経済政策学会第42回大会, 1985年 5 月, (於) 日本大学
4. “Adaptive Control of Econometric Models with Unknown Parameters”, The 5th IFAC/IFORS conference, Budapest, Hungary, 17-20 June 1986
5. “Decentralized Dynamic Games among Interdependent Economics: An Econometric Approach to Three Economic Regions, The United States, Major European Countries and Japan”, 理論・計量経済学会1987年度全国大会, 1987年10月, (於) 青山学院大学
6. 「階層的計量モデルの安定化政策—分権的地域モデルへの適用—」日本経済政策学会第44回大会, 1987年 5 月, (於) 広島経済大学
7. “Stabilization Policies of Hierarchical Econometric Models for Interconnected Linkage between National and Regional Economies”, The 2nd. International Conference on Economic Modelling, University of London, 28-30 March, 1988
8. “Adaptive Control of Hierarchical Econometric Models with Decentralized Decision-makers”, IFAC IFORS Symposium on Identification and System Parameter Estimation (SYSID 88), Beijing, China, 27-31 August, 1988
9. 「階層構造下での分権化主体におけるマクロ安定化政策」日本経済政策学会第45回大会, 1988年 5 月, (於) 名古屋大学
10. 「動学的レオンティエフ・モデルにおける最適安定化政策」日本経済政策学会第46回大会, 1989年 5 月, (於) 青山学院大学
11. “Adaptive Dynamic Games in Econometric Models with International Interdependence: An Application to Three Economic Regions to the United States, Major European Countries and Japan”, 6th. IFAC Symp. on Dynamic Modelling and Control of National Economies, Edinburgh, United Kingdom, June 27-29, 1989
12. “Adaptive Stabilization Policies with Decentralized Policy-makers in Econometric Models” 理論・計量経済学会1989年度全国大会, 1989年10月, (於) 筑波大学
13. 「先進国と発展途上国との動学的階層ゲーム政策—日本とアジア NIES」日本経済政策学会第48回大会, 1991年 5 月, (於) 東洋大学
14. 「日本経済における中央・地域政府階層的財政構造下での最適安定化政策」日本経済

政策学会第50回大会, 1993年5月, (於) 慶應義塾大学

15. "Predictive Control Policies between Advanced Regional Economies and Growing Asian Economies: NAFTA, EU, Japan VS. Asian NIES and ASEAN", IFAC/IFIP/IFORS/SEDC Symposium on Modelling and Control of National and Regional Economies, Brisbane, Australia, July 2-5, 1995
16. "Dynamic Game Approach for Merger-Acquisition policies of Two Japanese Commercial Banks; Sakura and Asahi", International Symposium on Economic Modelling, Norway, Oslo, July, 1996
17. "Optimal Stabilization Policies by Neural Networks", 9th International Conference on Systems Research, Informatics and Cybernetics, Baden-Baden, Germany, 21st August, 1997
18. "Hierarchical Dynamic Game Approach between Stock Market and An Influential Securities Company: Japanese Stock Market and Nomura Securities Co.", Econometric Society European Meeting'97, Toulouse, France, 30 August, 1997
19. "A Long Term Economic Growth Policies in A Financial Flow Model of Japan", The 11th International Conference on Systems Research, Informatics and Cybernetics, Baden-Baden, 5th August, 1999
20. "Adaptive Dynamic Input-Output Analysis of Japanese Industrial Structure by Neural Networks", 11th International Congress of Cybernetics and Systems, West London, August 23-27, 1999
21. "Neuro Predictive Control Policy for A Simplified Employment-Price-GDP Growth Model by Genetic Algorithm", The 12th International Conference on Systems Research, Informatics and Cybernetics, Baden-Baden, 5th August, 2000
22. "National Balance Models", The International Symposium on Economic Modelling, Chancellors Hall, Senate House (University of London), July 11, 2001
23. "Optimal Neuro-Predictive Stabilization Policy for National Balance Model of Japan", the IFAC symposium on Modeling and control of Economic Systems (SME 2001), University of Klagenfurt, Austria, September 6th, 2001
24. "Neuro-Fuzzy Predictive Control Policy for Dynamic Input-Output Model of Japanese Industrial Structure", The Second IASTED International Conference Artificial Intelligence and Applications, Malaga, Spain, September 10th, 2002
25. "Neuro-Fuzzy Phillips-type Stabilization Policy for Financial Flows Model of Japan", The Institute of Advanced Study in Systems Research and Cybernetics, Baden-Baden, Germany, 1st August, 2003
26. "Neuro Phillips-type Stabilization Policy for Stock Prices and Exchange-Rates Models", The 3rd IASTED Conference on Artificial Intelligence and Applications (AIA2003), Benalmadena, Spain, 10th September, 2003

27. "Decentralized Neuro Phillips-type Policy Models for Fiscal and Monetary Decision-makers" (共同), The 3rd IASTED Conference on Artificial Intelligence and Applications (AIA2003), Benalmadena, Spain, September 10th, 2003
28. "Neurofuzzy Portfolio Selection in National Assets of Japan", The International Institute for Advanced Studies in Systems Research and Cybernetics, Baden-Baden, Germany, July 29th, 2004
29. "Neuro-Fuzzy Phillips-type Policy Models for Fiscal and Monetary Decision-makers", IFAC Multitrack Conference on Advanced Control Strategies for Social and Economic Systems, ienna University of Technology, Vienna, Austria, September 3rd, 2004
30. "Corporate Finance Policy Modelling by Neuro-Fuzzy Approach: Sony Corporation", 17th International Conference on Systems Research, Informatics and Cybernetics, Baden-Baden, Germany, August 1-7, 2005
31. "Control and Simulation for Securities Corporate Strategy under Macroeconomic and Financial Environment: Nomura Securities Corporation and Japanese Financial Market", Special Focus Symposium on Decision Technology and Intelligent Information Systems, Baden-Baden, Germany, August 10th, 2006
32. "Competitive Commercial Bank Models with the Management Policies under the Central Bank Policies: Mitsubishi-UFJ, Mizuho and Mitsui-Sumitomo Financial Groups under Bank of Japan", The International Institute for Advanced Studies in Systems Research and Cybernetics 2007, Baden-Baden, Germany, 2nd August, 2007
33. "Econometric Corporate Value Models", The International Institute for Advanced Studies in Systems Research and Cybernetics 2008, Baden-Baden, Germany, August, 2008
34. "Neurofuzzy PID-type Stabilization Strategy for Corporate Models: The case of Sony", The Twelfth IASTED International Conference on Artificial Intelligence & Soft Computing, Palma de Mallorca, Spain, September 1st, 2008
35. "Dynamic Competitive Cell Phone Market Econometric Models in Japan", World Organisation of Systems and Cybernetics (WOSC), Wroclaw, Poland, September 9, 2008
36. "Performance Evaluation of Banks by Econometric Corporate Value Models Before World Financial Crisis: Case of Citi Group and Bank of America", The International Institute for Advanced Studies in Systems Research and Cybernetics 2009, Baden-Baden, Germany, August 3-7, 2009
37. "Econometric Analysis for Impact to Real Economy Stemmed from World Financial Crisis Derived by Big Banks in the United States: Corporate Value Evaluation Approach to Citi Group, Bank of America, Goldman Sachs and Morgan Stanley", The International Institute for Advanced Studies in Systems Research and Cybernetics 2010, Baden-Baden, Germany, August 2-6, 2010
38. "The Recent Economic Performances of Central Banks in the Seminal Development Coun-

try and the Earliest Advanced in Asia: Bank of Mongolia and Bank of Japan” (Chinbat Dejeekhuu 氏との共同), The International Institute for Advanced Studies in Systems Research and Cybernetics 2011, Baden-Baden, Germany, August 2nd, 2011