ISSN 1342-9590

SCIENCE BULLETIN OF JOSAI UNIVERSITY

城西大学理学部研究報告

Special Issue No.3 1998

Mathematics applied to Economics and Finance

Proceedings of the International Conference on Economics and Mathematical Sciences

EDITED BY
S. KOHNO, K. NISHIZAWA, M.HAYASHI

FACULTY OF SCIENCE
JOSAI UNIVERSITY
SAKADO, SAITAMA, JAPAN

List of Special Issues

SCIENCE BULLETIN OF JOSAI UNIVERSITY

1997 1 **Convexity,Chaos and Fractals**: Proceedings of the First Symposium on Non-Linear Analysis, *edited by* KIYOKO NISHIZAWA

2 **Surgery and Geometric Topology**: Proceedings of the Conference, Held at Josai University, 17-20 September 1996, *edited by* ANDREW RANICKI *and* MASAYUKI YAMASAKI

1998 3 **Mathematics Applied to Economics and Finance**: Proceedings of the International Conference, Held at Josai University, 24 February 1997, *edited by* SHIGEO KOHNO, KIYOKO NISHIZAWA *and* MASAKO HAYASHI

4 **Compex Dynamical Systems**: Proceedings of the Second Symposium on NonLinear Analysis, *edited by* KIYOKO NISHIZAWA

5 **Wavelet,Chaos and Nonlinear PDEs**: Proceedings of the Symposium on Applied Mathematics, *edited by* KIYOKSHI MIZOHATA

SCIENCE BULLETIN OF JOSAI UNIVERSITY

城西大学理学部研究報告

Special Issue No.3 1998

Mathematics applied to Economics and Finance

Proceedings of the International Conference on Economics and Mathematical Sciences

EDITED BY

S. KOHNO, K. NISHIZAWA, M. HAYASHI

Held at The Conference Hall

MIZUTA Memorial Library

JOSAI UNIVERSITY

February 1997

Editorial Board

Shigeo Kohno (Chairman)
Tsuneo Kanno
Hiroyuki Ishibashi
Hiroshi Miyamae
Hiromichi Uehara
Hideo Kagami
Yasunori Yokouchi

Mahtematics applied to Economics and Finance

EDITED BY S. KOHNO, K. NISHIZAWA, M. HAYASHI

Proceedings of the International Conference on
Economics and Mathematical Sciences
Held at Josai University, Sakado, Japan
February 1997

Contents

Preface iv
Program of the Symposium v
List of participants vi

YUBA RAJ KHATIWADA 1
Application of Mathematical and Econometric Tools in Macro-Economic Analysis in Nepal

RYOZO MIURA: 17
On the two-step smoothing Technique for decomposition of finacial time series data

FUKUNARI KIMURA: 21
The Logical Structure of Applied Economics and the Role of Mathematics

MASAKO KUROSAWA-HAYASHI: 35
Changes in the Industrial Structure: Case of Kitakyushu City

Science Bulletin of Josai University
Special Issue No.3 (1998)
Edited by
S. Kohno, K. Nishizawa, M, Hayashi

Published by Faculty of Science,
Josai University,
Sakado, Saitama 350-0290 Japan

城西大学理学部研究報告
特別号 第3号（平成10年）

発　　行　城西大学理学部
〒350-0290 埼玉県坂戸市けやき台1－1
Tel. 0492－71－7728

編集委員　河野 繁雄（委員長）
菅野 恒雄　石橋 宏行
上原 博通　宮前 博
加賀美 英雄　横内 靖典

印 刷 所　㈱外為印刷
〒111-0032 東京都台東区浅草2－29－6
Tel. 03－3844－3855（代）

Contents

Preface iv

Program of the Symposium v

List of participants vi

YUBA RAJ KHATIWADA 1

Application of Mathematical and Econometric Tools in Macro-Economic Analysis in Nepal

RYOZO MIURA: 17

On the two-step smoothing Technique for decomposition of finacial time series data

FUKUNARI KIMURA: 21

The Logical Structure of Applied Economics and the Role of Mathematics

MASAKO KUROSAWA-HAYASHI: 35

Changes in the Industrial Structure: Case of Kitakyushu City