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After living for a semester in Japan, I have picked up various bits of advice, in no particular order.

1. Get to know the students who have been in Japan since the semester before. Knowing students who have already been through what you're going through, is extremely helpful, as they will have had similar experiences and will know all the good places around where you live to get cheap food, as well as other useful bits of information.
2. Enter a University club. Entering a club is a very good way of meeting Japanese students, and also a good way of seeing another slice of Japanese University life. They're also very useful if you ever have to conduct surveys!
3. Cook for yourself. One of the major complaints I hear from other exchange students, is that food is expensive. It is to a degree, but it becomes much more manageable if you learn what's cheap at your local supermarkets and cook it yourself. If you can't cook now, I would suggest finding a good friend to teach you, either while on exchange or back home - either way you'll save a lot of money. I can generally cook a meal for around 100 – 150 yen per person.
4. On that note, buy in bulk. In general the cheapest stuff is the stuff you can buy in bulk, like rice and frozen goods. These food goods are also the best to learn to cook with as western goods such as dairy products are hard to find and expensive.
5. Use what the locals use. Seasoning such as mirin, soy sauce and cooking sake are invaluable if you know how to use them. This can save you a lot of money. Again, western food is expensive, and it also tastes different to what you would expect back home. Japanese homes typically do not have ovens.
6. Don't bring too much stuff. One of the biggest headaches people have when it's time to come home, is that they don't have enough room in their suitcases to bring home the stuff they've accumulated over a year. My advice would be to pack about a week's worth of clothes; pretty much anything else you can get fairly cheaply in Japan.
7. My last bit of advice is to keep at it. In the first few days, it'll probably feel overwhelming and a little lonely, but keep at it - soon it'll turn into one of the best experiences of your life.