Joon Y Park

List of Publications by Year
in descending order

57 papers	4,447 citations	201674 27 h-index	155660 55 g-index
58 all docs	58 docs citations	58 times ranked	1409 citing authors

#	Article	IF	Citations
1	Canonical Cointegrating Regressions. Econometrica, 1992, 60, 119.	4.2	753
2	Statistical Inference in Regressions with Integrated Processes: Part 1. Econometric Theory, 1988, 4, 468-497.	0.7	533
3	Statistical Inference in Regressions with Integrated Processes: Part 2. Econometric Theory, 1989, 5, 95-131.	0.7	402
4	Nonlinear Regressions with Integrated Time Series. Econometrica, 2001, 69, 117-161.	4.2	335
5	ASYMPTOTICS FOR NONLINEAR TRANSFORMATIONS OF INTEGRATED TIME SERIES. Econometric Theory, 1999, 15, .	0.7	198
6	COINTEGRATING REGRESSIONS WITH TIME VARYING COEFFICIENTS. Econometric Theory, 1999, 15, 664-703.	0.7	146
7	Functional-coefficient models for nonstationary time series data. Journal of Econometrics, 2009, 148, 101-113.	6.5	135
8	Nonstationary Binary Choice. Econometrica, 2000, 68, 1249-1280.	4.2	122
9	On the Formulation of Wald Tests of Nonlinear Restrictions. Econometrica, 1988, 56, 1065.	4.2	121
10	ON THE ASYMPTOTICS OF ADF TESTS FOR UNIT ROOTS. Econometric Reviews, 2002, 21, 431-447.	1.1	112
11	Nonlinear econometric models with cointegrated and deterministically trending regressors. Econometrics Journal, 2001, 4, 1-36.	2.3	110
12	A Sieve Bootstrap For The Test Of A Unit Root. Journal of Time Series Analysis, 2003, 24, 379-400.	1.2	108
13	Bootstrap Unit Root Tests. Econometrica, 2003, 71, 1845-1895.	4.2	98
14	Testing Purchasing Power Parity under the Null Hypothesis of Co-Integration. Economic Journal, 1991, 101, 1476.	3.6	95
15	A cointegration approach to estimating preference parameters. Journal of Econometrics, 1997, 82, 107-134.	6.5	84
16	Asymptotic Equivalence of Ordinary Least Squares and Generalized Least Squares in Regressions With Integrated Regressors. Journal of the American Statistical Association, 1988, 83, 111.	3.1	64
17	AN INVARIANCE PRINCIPLE FOR SIEVE BOOTSTRAP IN TIME SERIES. Econometric Theory, 2002, 18, 469-490.	0.7	63
18	Bootstrapping cointegrating regressions. Journal of Econometrics, 2006, 133, 703-739.	6.5	63

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19	Asymptotic Equivalence of Ordinary Least Squares and Generalized Least Squares in Regressions with Integrated Regressors. Journal of the American Statistical Association, 1988, 83, 111-115.	3.1	59
20	Time-varying Long-run Income and Output Elasticities of Electricity Demand with an Application to Korea. Energy Economics, 2014, 46, 334-347.	12.1	59
21	Does ambiguity matter? Estimating asset pricing models with a multiple-priors recursive utility. Journal of Financial Economics, 2015, 115, 361-382.	9.0	51
22	Extracting a common stochastic trend: Theory with some applications. Journal of Econometrics, 2009, 150, 231-247.	6.5	46
23	Nonstationary nonlinear heteroskedasticity. Journal of Econometrics, 2002, 110, 383-415.	6.5	42
24	Testing for Unit Roots in Models with Structural Change. Econometric Theory, 1994, 10, 917-936.	0.7	38
25	Index models with integrated time series. Journal of Econometrics, 2003, 114, 73-106.	6.5	38
26	Nonlinear instrumental variable estimation of an autoregression. Journal of Econometrics, 2004, 118, 219-246.	6.5	38
27	Nonstationary nonlinear heteroskedasticity in regression. Journal of Econometrics, 2007, 137, 230-259.	6.5	33
28	Disentangling temporal patterns in elasticities: A functional coefficient panel analysis of electricity demand. Energy Economics, 2016, 60, 232-243.	12.1	31
29	Nonstationarity in time series of state densities. Journal of Econometrics, 2016, 192, 152-167.	6.5	31
30	Bandwidth selection and asymptotic properties of local nonparametric estimators in possibly nonstationary continuous-time models. Journal of Econometrics, 2016, 192, 119-138.	6.5	31
31	Time series properties of ARCH processes with persistent covariates. Journal of Econometrics, 2008, 146, 275-292.	6.5	26
32	TESTING FOR A UNIT ROOT AGAINST TRANSITIONAL AUTOREGRESSIVE MODELS. International Economic Review, 2016, 57, 635-664.	1.3	26
33	A reexamination of stock return predictability. Journal of Econometrics, 2016, 192, 168-189.	6.5	26
34	Functional regression of continuous state distributions. Journal of Econometrics, 2012, 167, 397-412.	6.5	22
35	Endogeneity in Nonlinear Regressions with Integrated Time Series. Econometric Reviews, 2010, 30, 51-87.	1.1	21
36	Random walk or chaos: A formal test on the Lyapunov exponent. Journal of Econometrics, 2012, 169, 61-74.	6.5	21

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37	Nonlinearity, nonstationarity, and thick tails: How they interact to generate persistence in memory. Journal of Econometrics, 2010, 155, 83-89.	6.5	20
38	Evaluating trends in time series of distributions: A spatial fingerprint of human effects on climate. Journal of Econometrics, 2020, 214, 274-294.	6.5	19
39	A semiparametric cointegrating regression: Investigating the effects of age distributions on consumption and saving. Journal of Econometrics, 2010, 157, 165-178.	6.5	18
40	Stationarity-based specification tests for diffusions when the process is nonstationary. Journal of Econometrics, 2012, 169, 279-292.	6.5	18
41	Asymptotics for recurrent diffusions with application to high frequency regression. Journal of Econometrics, 2017, 196, 37-54.	6.5	17
42	Forecasting regional long-run energy demand: A functional coefficient panel approach. Energy Economics, 2021, 96, 105117.	12.1	14
43	A bootstrap theory for weakly integrated processes. Journal of Econometrics, 2006, 133, 639-672.	6.5	12
44	ARCH/GARCH with persistent covariate: Asymptotic theory of MLE. Journal of Econometrics, 2012, 167, 95-112.	6.5	12
45	Cointegrating Regressions with Time Heterogeneity. Econometric Reviews, 2010, 29, 397-438.	1.1	11
46	Canonical Cointegrating Regression and Testing for Cointegration in the Presence of <i>I</i>(1) and <i>I</i>(2) Variables. Econometric Theory, 1997, 13, 850-876.	0.7	10
47	Macroeconomic Uncertainty and Asset Prices: A Stochastic Volatility Model. SSRN Electronic Journal, 0, , .	0.4	10
48	Evaluating factor pricing models using high-frequency panels. Quantitative Economics, 2016, 7, 889-933.	1.4	9
49	GARCH with omitted persistent covariate. Economics Letters, 2014, 124, 248-254.	1.9	5
50	Estimation of longrun variance of continuous time stochastic process using discrete sample. Journal of Econometrics, 2019, 210, 236-267.	6.5	5
51	Nonparametric estimation of jump diffusion models. Journal of Econometrics, 2021, 222, 688-715.	6.5	5
52	Nonstationary Nonlinearity: An Outlook for New Opportunities. , 0, , 178-211.		3
53	NONSTATIONARY NONLINEARITY: A SURVEY ON PETER PHILLIPSâ€™S CONTRIBUTIONS WITH A NEW PERSPECTIVE. Econometric Theory, 2014, 30, 894-922.	0.7	3
54	An asymptotic analysis of likelihood-based diffusion model selection using high frequency data. Journal of Econometrics, 2014, 178, 539-557.	6.5	3

#	Article	IF	Citations
55	Testing for Stationarity at High Frequency. Journal of Econometrics, 2020, 215, 341-374.	6.5	2
56	ESTIMATION OF VOLATILITY FUNCTIONS IN JUMP DIFFUSIONS USING TRUNCATED BIPOWER INCREMENTS. Econometric Theory, 2021, 37, 926-958.	0.7	1
57	Evaluating Factor Pricing Models Using High Frequency Panels. SSRN Electronic Journal, 0, , .	0.4	0