Joon Y Park

List of Publications by Year
in descending order

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

#	Article	IF	Citations
1	ESTIMATION OF VOLATILITY FUNCTIONS IN JUMP DIFFUSIONS USING TRUNCATED BIPOWER INCREMENTS. Econometric Theory, 2021, 37, 926-958.	0.7	1
2	Nonparametric estimation of jump diffusion models. Journal of Econometrics, 2021, 222, 688-715.	6.5	5
3	Forecasting regional long-run energy demand: A functional coefficient panel approach. Energy Economics, 2021, 96, 105117.	12.1	14
4	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
5	Testing for Stationarity at High Frequency. Journal of Econometrics, 2020, 215, 341-374.	6.5	2
6	Estimation of longrun variance of continuous time stochastic process using discrete sample. Journal of Econometrics, 2019, 210, 236-267.	6.5	5
7	Asymptotics for recurrent diffusions with application to high frequency regression. Journal of Econometrics, 2017, 196, 37-54.	6.5	17
8	Disentangling temporal patterns in elasticities: A functional coefficient panel analysis of electricity demand. Energy Economics, 2016, 60, 232-243.	12.1	31
9	Evaluating factor pricing models using high-frequency panels. Quantitative Economics, 2016, 7, 889-933.	1.4	9
10	TESTING FOR A UNIT ROOT AGAINST TRANSITIONAL AUTOREGRESSIVE MODELS. International Economic Review, 2016, 57, 635-664.	1.3	26
11	Nonstationarity in time series of state densities. Journal of Econometrics, 2016, 192, 152-167.	6.5	31
12	A reexamination of stock return predictability. Journal of Econometrics, 2016, 192, 168-189.	6.5	26
13	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
14	Does ambiguity matter? Estimating asset pricing models with a multiple-priors recursive utility. Journal of Financial Economics, 2015, 115, 361-382.	9.0	51
15	NONSTATIONARY NONLINEARITY: A SURVEY ON PETER PHILLIPSâ€™S CONTRIBUTIONS WITH A NEW PERSPECTIVE. Econometric Theory, 2014, 30, 894-922.	0.7	3
16	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
17	An asymptotic analysis of likelihood-based diffusion model selection using high frequency data. Journal of Econometrics, 2014, 178, 539-557.	6.5	3
18	GARCH with omitted persistent covariate. Economics Letters, 2014, 124, 248-254.	1.9	5

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19	Random walk or chaos: A formal test on the Lyapunov exponent. Journal of Econometrics, 2012, 169, 61-74.	6.5	21
20	Stationarity-based specification tests for diffusions when the process is nonstationary. Journal of Econometrics, 2012, 169, 279-292.	6.5	18
21	Functional regression of continuous state distributions. Journal of Econometrics, 2012, 167, 397-412.	6.5	22
22	ARCH/GARCH with persistent covariate: Asymptotic theory of MLE. Journal of Econometrics, 2012, 167, 95-112.	6.5	12
23	Nonlinearity, nonstationarity, and thick tails: How they interact to generate persistence in memory. Journal of Econometrics, 2010, 155, 83-89.	6.5	20
24	A semiparametric cointegrating regression: Investigating the effects of age distributions on consumption and saving. Journal of Econometrics, 2010, 157, 165-178.	6.5	18
25	Endogeneity in Nonlinear Regressions with Integrated Time Series. Econometric Reviews, 2010, 30, 51-87.	1.1	21
26	Cointegrating Regressions with Time Heterogeneity. Econometric Reviews, 2010, 29, 397-438.	1.1	11
27	Functional-coefficient models for nonstationary time series data. Journal of Econometrics, 2009, 148, 101-113.	6.5	135
28	Extracting a common stochastic trend: Theory with some applications. Journal of Econometrics, 2009, 150, 231-247.	6.5	46
29	Time series properties of ARCH processes with persistent covariates. Journal of Econometrics, 2008, 146, 275-292.	6.5	26
30	Nonstationary nonlinear heteroskedasticity in regression. Journal of Econometrics, 2007, 137, 230-259.	6.5	33
31	A bootstrap theory for weakly integrated processes. Journal of Econometrics, 2006, 133, 639-672.	6.5	12
32	Bootstrapping cointegrating regressions. Journal of Econometrics, 2006, 133, 703-739.	6.5	63
33	Nonlinear instrumental variable estimation of an autoregression. Journal of Econometrics, 2004, 118, 219-246.	6.5	38
34	Index models with integrated time series. Journal of Econometrics, 2003, 114, 73-106.	6.5	38
35	A Sieve Bootstrap For The Test Of A Unit Root. Journal of Time Series Analysis, 2003, 24, 379-400.	1.2	108
36	Bootstrap Unit Root Tests. Econometrica, 2003, 71, 1845-1895.	4.2	98

#	ARTICLE	IF	CITATIONS
37	AN INVARIANCE PRINCIPLE FOR SIEVE BOOTSTRAP IN TIME SERIES. Econometric Theory, 2002, 18, 469-490.	0.7	63
38	ON THE ASYMPTOTICS OF ADF TESTS FOR UNIT ROOTS. Econometric Reviews, 2002, 21, 431-447.	1.1	112
39	Nonstationary nonlinear heteroskedasticity. Journal of Econometrics, 2002, 110, 383-415.	6.5	42
40	Nonlinear econometric models with cointegrated and deterministically trending regressors. Econometrics Journal, 2001, 4, 1-36.	2.3	110
41	Nonlinear Regressions with Integrated Time Series. Econometrica, 2001, 69, 117-161.	4.2	335
42	Nonstationary Binary Choice. Econometrica, 2000, 68, 1249-1280.	4.2	122
43	ASYMPTOTICS FOR NONLINEAR TRANSFORMATIONS OF INTEGRATED TIME SERIES. Econometric Theory, 1999, 15, .	0.7	198
44	COINTEGRATING REGRESSIONS WITH TIME VARYING COEFFICIENTS. Econometric Theory, 1999, 15, 664-703.	0.7	146
45	Canonical Cointegrating Regression and Testing for Cointegration in the Presence of $I(1)$ and $I(2)$ Variables. Econometric Theory, 1997, 13, 850-876.	0.7	10
46	A cointegration approach to estimating preference parameters. Journal of Econometrics, 1997, 82, 107-134.	6.5	84
47	Testing for Unit Roots in Models with Structural Change. Econometric Theory, 1994, 10, 917-936.	0.7	38
48	Canonical Cointegrating Regressions. Econometrica, 1992, 60, 119.	4.2	753
49	Testing Purchasing Power Parity under the Null Hypothesis of Co-Integration. Economic Journal, 1991, 101, 1476.	3.6	95
50	Statistical Inference in Regressions with Integrated Processes: Part 2. Econometric Theory, 1989, 5, 95-131.	0.7	402
51	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
52	On the Formulation of Wald Tests of Nonlinear Restrictions. Econometrica, 1988, 56, 1065.	4.2	121
53	Statistical Inference in Regressions with Integrated Processes: Part 1. Econometric Theory, 1988, 4, 468-497.	0.7	533
54	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

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55	Nonstationary Nonlinearity: An Outlook for New Opportunities. , 0, , 178-211.		3
56	Evaluating Factor Pricing Models Using High Frequency Panels. SSRN Electronic Journal, 0, , .	0.4	0
57	Macroeconomic Uncertainty and Asset Prices: A Stochastic Volatility Model. SSRN Electronic Journal, 0, , .	0.4	10