Tae-Hwy Lee

List of Publications by Year
in descending order

45 papers	2,020 citations	430754 18 h-index	360920 35 g-index
45 all docs	45 docs citations	45 times ranked	1091 citing authors

#	Article	IF	Citations
1	Testing for neglected nonlinearity in time series models. Journal of Econometrics, 1993, 56, 269-290.	3.5	463
2	Forecasting volatility: A reality check based on option pricing, utility function, value-at-risk, and predictive likelihood. International Journal of Forecasting, 2004, 20, 629-645.	3.9	153
3	Evaluating predictive performance of value-at-risk models in emerging markets: a reality check. Journal of Forecasting, 2006, 25, 101-128.	1.6	152
4	Pitfalls in testing for long run relationships. Journal of Econometrics, 1998, 86, 129-154.	3.5	147
5	Inference on Predictability of Foreign Exchange Rates via Generalized Spectrum and Nonlinear Time Series Models. Review of Economics and Statistics, 2003, 85, 1048-1062.	2.3	142
6	Comparing density forecast models. Journal of Forecasting, 2007, 26, 203-225.	1.6	127
7	Copula-based multivariate GARCH model with uncorrelated dependent errors. Journal of Econometrics, 2009, 150, 207-218.	3.5	115
8	Cointegration tests with conditional heteroskedasticity. Journal of Econometrics, 1996, 73, 401-410.	3.5	97
9	Spread and volatility in spot and forward exchange rates. Journal of International Money and Finance, 1994, 13, 375-383.	1.3	83
10	To Combine Forecasts or to Combine Information?. Econometric Reviews, 2010, 29, 534-570.	0.5	72
11	The effect of aggregation on nonlinearity. Econometric Reviews, 1999, 18, 259-269.	0.5	64
12	Bagging binary and quantile predictors for time series. Journal of Econometrics, 2006, 135, 465-497.	3.5	59
13	DIAGNOSTIC CHECKING FOR THE ADEQUACY OF NONLINEAR TIME SERIES MODELS. Econometric Theory, 2003, 19, .	0.6	57
14	The international transmission of information in Eurodollar futures markets: a continuously trading market hypothesis. Journal of International Money and Finance, 1996, 15, 447-465.	1.3	40
15	Bootstrap Aggregating and Random Forest. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 389-429.	0.1	38
16	Time-varying model averaging. Journal of Econometrics, 2021, 222, 974-992.	3.5	27
17	Nonparametric bootstrap tests for neglected nonlinearity in time series regression models^{âˆ—}. Journal of Nonparametric Statistics, 2001, 13, 425-451.	0.4	25
18	On the robustness of cointegration tests when series are fractionally intergrated. Journal of Applied Statistics, 2000, 27, 821-827.	0.6	22

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19	Moneyâ€“Income Granger-Causality in Quantiles. Advances in Econometrics, 2012, , 385-409.	0.2	17
20	RELATIVE POWER OF t TYPE TESTS FOR STATIONARY AND UNIT ROOT PROCESSES. Journal of Time Series Analysis, 1996, 17, 37-47.	0.7	16
21	Nonparametric and semiparametric regressions subject to monotonicity constraints: Estimation and forecasting. Journal of Econometrics, 2014, 182, 196-210.	3.5	16
22	Optimality of the RiskMetrics VaR model. Finance Research Letters, 2007, 4, 137-145.	3.4	15
23	Stock adjustment for multicointegrated series. Empirical Economics, 1996, 21, 633-639.	1.5	11
24	Forecasting Value-at-Risk Using High-Frequency Information. Econometrics, 2013, 1, 127-140.	0.5	11
25	Forecasting Equity Premium: Global Historical Average Versus Local Historical Average and Constraints. Journal of Business and Economic Statistics, 2015, 33, 393-402.	1.8	11
26	Using the Entire Yield Curve in Forecasting Output and Inflation. Econometrics, 2018, 6, 40.	0.5	7
27	Neural Network Test and Nonparametric Kernel Test for Neglected Nonlinearity in Regression Models. Studies in Nonlinear Dynamics and Econometrics, 2001, 4, .	0.2	6
28	Jumps in crossâ€sectional rank and expected returns: a mixture model. Journal of Applied Econometrics, 2008, 23, 585-606.	1.3	6
29	The Second-Order Asymptotic Properties of Asymmetric Least Squares Estimation. Sankhya B, 2019, 81, 201-233.	0.4	3
30	Exact distribution of the <i>F</i>-statistic under heteroskedasticity of unknown form for improved inference. Journal of Statistical Computation and Simulation, 2021, 91, 1782-1801.	0.7	3
31	Nonparametric Bootstrap Specification Testing in Econometric Models. , 2003, , .		3
32	Asymmetric Predictive Abilities of Nonlinear Models for Stock Returns: Evidence from Density Forecast Comparison. Advances in Econometrics, 0, , 41-62.	0.2	2
33	Permanent and transitory components of GDP and stock prices: further analysis. Macroeconomics and Finance in Emerging Market Economies, 2008, 1, 105-120.	0.5	2
34	Stein-Rule Estimation and Generalized Shrinkage Methods for Forecasting Using Many Predictors. Advances in Econometrics, 2012, , 171-196.	0.2	2
35	Maximum Entropy Analysis of Consumption-based Capital Asset Pricing Model and Volatility. Journal of Econometric Methods, 2021, 10, 1-19.	0.3	2
36	Testing for Neglected Nonlinearity Using Artificial Neural Networks with Many Randomized Hidden Unit Activations. Journal of Time Series Econometrics, 2013, 5, 61-86.	0.4	1

#	Article	IF	Citations
37	Testing for Neglected Nonlinearity Using Regularized Artificial Neural Networks. , 2014, , 33-57.		1
38	Estimation of high-dimensional dynamic conditional precision matrices with an application to forecast combination. Econometric Reviews, 2021, 40, 905-918.	0.5	1
39	Optimal Forecast under Structural Breaks. Journal of Applied Econometrics, 0, , .	1.3	1
40	A combined estimator of regression models with measurement errors. Indian Economic Review, 2017, 52, 73-91.	0.5	0
41	Evaluation of the Survey of Professional Forecasters in the Greenbookâ€™s Loss Function. Journal of Quantitative Economics, 2019, 17, 345-360.	0.2	0
42	Inferences On Predictability Of Foreign Exchange Rates Via Generalized Spectrum And Nonlinear Models. SSRN Electronic Journal, 0, , .	0.4	0
43	Chapter 13 Bagging Binary and Quantile Predictors for Time Series: Further Issues. Frontiers of Economics and Globalization, 2008, , 477-534.	0.3	0
44	Financial Forecasting, Non-linear Time Series in. , 2009, , 394-423.		0
45	Density Forecast of Financial Returns Using Decomposition and Maximum Entropy. Journal of Econometric Methods, 2023, 12, 57-83.	0.3	0