Kyu Ho Kang

List of Publications by Year
in descending order

10 papers	32 citations	2258059 3 h-index	2053705 5 g-index
10 all docs	10 docs citations	10 times ranked	10 citing authors

#	Article	IF	Citations
1	The predictive density simulation of the yield curve with a zero lower bound. Journal of Empirical Finance, 2015, 33, 51-66.	1.8	6
2	Likelihood inference for dynamic linear models with Markov switching parameters: on the efficiency of the Kim filter. Econometric Reviews, 2019, 38, 1109-1130.	1.1	6
3	The effects of conventional and unconventional monetary policy on forecasting the yield curve. Journal of Economic Dynamics and Control, 2020, 111, 103812.	1.6	5
4	Has international CPI inflation comovement strengthened since the global financial crisis?. Macroeconomic Dynamics, 2023, 27, 111-140.	0.7	5
5	The effects of monetary policy regime shifts on the term structure of interest rates. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, .	0.3	3
6	Can credit spreads help predict a yield curve?. Journal of International Money and Finance, 2016, 64, 39-61.	2.5	3
7	Conditional value-at-risk forecasts of an optimal foreign currency portfolio. International Journal of Forecasting, 2021, 37, 838-861.	6.5	2
8	Forecasting the Term Structure of Korean Government Bond Yields Using the Dynamic Nelsonâ€Siegel Class Models. Asia-Pacific Journal of Financial Studies, 2012, 41, 765-787.	1.5	1
9	The Role of Credit Spreads and Structural Breaks in Forecasting the Term Structure of <scp>K</scp>orean <scp>G</scp>overnment Bond Yields. Asia-Pacific Journal of Financial Studies, 2015, 44, 353-386.	1.5	1
10	Synchronicity in Dry Bulk Shipping Markets: A State-Space Model Approach. KMI International Journal of Maritime Affairs and Fisheries, 2021, 13, 23-43.	0.1	0