

Kyu Ho Kang

List of Publications by Year in descending order

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Version: 2024-02-01

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papers

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citations

2258059

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2053705

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times ranked

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citing authors

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