

# Changryong Baek

## List of Publications by Year in descending order

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28  
papers

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citations

1307594

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h-index

1372567

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g-index

28  
all docs

28  
docs citations

28  
times ranked

58  
citing authors

#	ARTICLE	IF	CITATIONS
1	Statistical tests for a single change in mean against long-range dependence. <i>Journal of Time Series Analysis</i> , 2012, 33, 131-151.	1.2	16
2	On distinguishing multiple changes in mean and long-range dependence using local Whittle estimation. <i>Electronic Journal of Statistics</i> , 2014, 8, .	0.7	10
3	Tests for Volatility Shifts in Garch Against Long-Range Dependence. <i>Journal of Time Series Analysis</i> , 2015, 36, 127-153.	1.2	10
4	ARMA Cholesky factor models for the covariance matrix of linear models. <i>Computational Statistics and Data Analysis</i> , 2017, 115, 267-280.	1.2	10
5	Sparse seasonal and periodic vector autoregressive modeling. <i>Computational Statistics and Data Analysis</i> , 2017, 106, 103-126.	1.2	9
6	On integral representations of operator fractional Brownian fields. <i>Statistics and Probability Letters</i> , 2014, 92, 190-198.	0.7	8
7	Asymptotics of bivariate local Whittle estimators with applications to fractal connectivity. <i>Journal of Statistical Planning and Inference</i> , 2020, 205, 245-268.	0.6	7
8	Periodic dynamic factor models: estimation approaches and applications. <i>Electronic Journal of Statistics</i> , 2018, 12, .	0.7	7
9	Second order properties of distribution tails and estimation of tail exponents in random difference equations. <i>Extremes</i> , 2009, 12, 361-400.	1.0	6
10	Estimation of parameters in heavy-tailed distribution when its second order tail parameter is known. <i>Journal of Statistical Planning and Inference</i> , 2010, 140, 1957-1967.	0.6	6
11	Detecting structural breaks in realized volatility. <i>Computational Statistics and Data Analysis</i> , 2019, 134, 58-75.	1.2	6
12	Sparse vector heterogeneous autoregressive modeling for realized volatility. <i>Journal of the Korean Statistical Society</i> , 2021, 50, 495-510.	0.4	6
13	LONG RANGE DEPENDENCE, UNBALANCED HAAR WAVELET TRANSFORMATION AND CHANGES IN LOCAL MEAN LEVEL. <i>International Journal of Wavelets, Multiresolution and Information Processing</i> , 2009, 07, 23-58.	1.3	5
14	Can Markov switching model generate long memory?. <i>Economics Letters</i> , 2014, 124, 117-121.	1.9	3
15	Factor-augmented HAR model improves realized volatility forecasting. <i>Applied Economics Letters</i> , 2020, 27, 1002-1009.	1.8	3
16	Block wild bootstrap-based CUSUM tests robust to high persistence and misspecification. <i>Computational Statistics and Data Analysis</i> , 2020, 150, 106996.	1.2	3
17	Two sample tests for high-dimensional autocovariances. <i>Computational Statistics and Data Analysis</i> , 2021, 153, 107067.	1.2	3
18	Time Series Modelling of Air Quality in Korea: Long Range Dependence or Changes in Mean?. <i>Ungyong T'onggye Yon'gu = the Korean Journal of Applied Statistics</i> , 2013, 26, 987-998.	0.1	3

#	ARTICLE	IF	CITATIONS
19	A piecewise polynomial trend against long range dependence. Journal of the Korean Statistical Society, 2015, 44, 457-468.	0.4	2
20	Threshold estimation for the composite lognormal-GPD models. Ungyong T'onggye Yon'gu = the Korean Journal of Applied Statistics, 2016, 29, 807-822.	0.1	2
21	Robust test for structural instability in dynamic factor models. Annals of the Institute of Statistical Mathematics, 2021, 73, 821-853.	0.8	1
22	Neural network heterogeneous autoregressive models for realized volatility. Communications for Statistical Applications and Methods, 2018, 25, 659-671.	0.3	1
23	Sparse vector heterogeneous autoregressive model with nonconvex penalties. Communications for Statistical Applications and Methods, 2022, 29, 53-64.	0.3	1
24	Volatility changes in cryptocurrencies: evidence from sparse VHAR-MGARCH model. Applied Economics Letters, 0, , 1-9.	1.8	1
25	Quasi-maximum likelihood estimation for multiple volatility shifts. Statistics and Probability Letters, 2014, 86, 50-60.	0.7	0
26	The sparse vector autoregressive model for PM10 in Korea. Journal of the Korean Data and Information Science Society, 2014, 25, 807-817.	0.2	0
27	Estimation of long memory parameter in nonparametric regression. Communications for Statistical Applications and Methods, 2019, 26, 611-622.	0.3	0
28	Sparse vector heterogeneous autoregressive model with nonconvex penalties. Communications for Statistical Applications and Methods, 2022, 29, 733-744.	0.3	0