

Dong Wan Shin

List of Publications by Year in descending order

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101
papers

745
citations

687363

13
h-index

642732

23
g-index

103
all docs

103
docs citations

103
times ranked

305
citing authors

#	ARTICLE	IF	CITATIONS
1	A Simple Method for Generating Correlated Binary Variates. <i>American Statistician</i> , 1996, 50, 306-310.	1.6	85
2	recursive Mean Adjustment for Unit Root Tests. <i>Journal of Time Series Analysis</i> , 2001, 22, 595-612.	1.2	81
3	Tests for Asymmetry in Possibly Nonstationary Time Series Data. <i>Journal of Business and Economic Statistics</i> , 2001, 19, 233-244.	2.9	41
4	An invariant sign test for random walks based on recursive median adjustment. <i>Journal of Econometrics</i> , 2001, 102, 197-229.	6.5	37
5	Infinite-order, long-memory heterogeneous autoregressive models. <i>Computational Statistics and Data Analysis</i> , 2014, 76, 339-358.	1.2	28
6	An algorithm for generating correlated random variables in a class of infinitely divisible distributions. <i>Journal of Statistical Computation and Simulation</i> , 1998, 61, 127-139.	1.2	23
7	An instrumental variable approach for panel unit root tests under cross-sectional dependence. <i>Journal of Econometrics</i> , 2006, 134, 215-234.	6.5	23
8	UNIT ROOT TESTS BASED ON ADAPTIVE MAXIMUM LIKELIHOOD ESTIMATION. <i>Econometric Theory</i> , 1999, 15, .	0.7	21
9	Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments. <i>Journal of Econometrics</i> , 2000, 99, 107-137.	6.5	20
10	Strong consistency of the stationary bootstrap under α -weak dependence. <i>Statistics and Probability Letters</i> , 2012, 82, 488-495.	0.7	18
11	A CUSUM test for a long memory heterogeneous autoregressive model. <i>Economics Letters</i> , 2013, 121, 379-383.	1.9	16
12	Recursive mean adjustment and tests for nonstationarities. <i>Economics Letters</i> , 2002, 75, 203-208.	1.9	15
13	An instrumental variable approach for tests of unit roots and seasonal unit roots in asymmetric time series models. <i>Journal of Econometrics</i> , 2003, 115, 29-52.	6.5	15
14	Stationary bootstrap for kernel density estimators under α -weak dependence. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 1581-1593.	1.2	15
15	Forecasting realized volatility: A review. <i>Journal of the Korean Statistical Society</i> , 2018, 47, 395-404.	0.4	10
16	Small sample comparisons for the blended weight chi-square goodness-of-fit test statistics. <i>Communications in Statistics - Theory and Methods</i> , 1996, 25, 211-226.	1.0	9
17	On geometric ergodicity of the MTAR process. <i>Statistics and Probability Letters</i> , 2000, 48, 229-237.	0.7	9
18	Stationary bootstrapping for non-parametric estimator of nonlinear autoregressive model. <i>Journal of Time Series Analysis</i> , 2011, 32, 292-303.	1.2	9

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19	Stationary bootstrapping for cointegrating regressions. <i>Statistics and Probability Letters</i> , 2013, 83, 474-480.	0.7	9
20	New tests for unit roots in autoregressive processes with possibly infinite variance errors. <i>Statistics and Probability Letters</i> , 1999, 44, 387-397.	0.7	8
21	Semiparametric Tests for Double Unit Roots Based on Symmetric Estimators. <i>Journal of Business and Economic Statistics</i> , 1999, 17, 67-73.	2.9	8
22	Recursive mean adjustment for panel unit root tests. <i>Economics Letters</i> , 2004, 84, 433-439.	1.9	8
23	Stationary bootstrapping realized volatility. <i>Statistics and Probability Letters</i> , 2013, 83, 2045-2051.	0.7	8
24	Stationary bootstrapping realized volatility under market microstructure noise. <i>Electronic Journal of Statistics</i> , 2013, 7, .	0.7	8
25	A CUSUMSQ test for structural breaks in error variance for a long memory heterogeneous autoregressive model. <i>Statistics and Probability Letters</i> , 2015, 99, 167-176.	0.7	8
26	An integrated heteroscedastic autoregressive model for forecasting realized volatilities. <i>Journal of the Korean Statistical Society</i> , 2016, 45, 371-380.	0.4	8
27	A note on stationarity of the MTAR process on the boundary of the stationarity region. <i>Economics Letters</i> , 2001, 73, 263-268.	1.9	7
28	A bootstrap test for jumps in financial economics. <i>Economics Letters</i> , 2014, 125, 74-78.	1.9	7
29	A CUSUM test for panel mean change detection. <i>Journal of the Korean Statistical Society</i> , 2017, 46, 70-77.	0.4	7
30	Forecasts for leverage heterogeneous autoregressive models with jumps and other covariates. <i>Journal of Forecasting</i> , 2018, 37, 691-704.	2.8	7
31	A self-normalization test for correlation change. <i>Economics Letters</i> , 2020, 193, 108363.	1.9	7
32	A robust sign test for panel unit roots under cross sectional dependence. <i>Computational Statistics and Data Analysis</i> , 2009, 53, 1312-1327.	1.2	6
33	Forecasting the realized variance of the log-return of Korean won US dollar exchange rate addressing jumps both in stock-trading time and in overnight. <i>Journal of the Korean Statistical Society</i> , 2015, 44, 390-402.	0.4	6
34	Long-memories and mean breaks in realized volatilities. <i>Applied Economics Letters</i> , 2015, 22, 1273-1280.	1.8	6
35	Kernel estimators of mode under ψ -weak dependence. <i>Annals of the Institute of Statistical Mathematics</i> , 2016, 68, 301-327.	0.8	6
36	Tests for structural breaks in memory parameters of long-memory heterogeneous autoregressive models. <i>Communications in Statistics - Theory and Methods</i> , 2018, 47, 5378-5389.	1.0	6

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37	Quantile forecasts for financial volatilities based on parametric and asymmetric models. Journal of the Korean Statistical Society, 2019, 48, 68-83.	0.4	6
38	Imputation methods for quantile estimation under missing at random. Statistics and Its Interface, 2013, 6, 369-377.	0.3	6
39	ASYMPTOTIC EFFICIENCY OF THE ORDINARY LEAST SQUARES ESTIMATOR FOR REGRESSIONS WITH UNSTABLE REGRESSORS. Econometric Theory, 2002, 18, 1121-1138.	0.7	5
40	A study on moment inequalities under a weak dependence. Journal of the Korean Statistical Society, 2013, 42, 133-141.	0.4	5
41	Value at risk forecasting for volatility index. Applied Economics Letters, 2017, 24, 1613-1620.	1.8	5
42	Quantile correlation coefficient: a new tail dependence measure. Statistical Papers, 2022, 63, 1075-1104.	1.2	5
43	Unit root tests for panel MTAR model with cross-sectionally dependent error. Metrika, 2008, 67, 315-326.	0.8	4
44	Efficient realized variance, regression coefficient, and correlation coefficient under different sampling frequencies. Economics Letters, 2012, 115, 334-337.	1.9	4
45	Three regime bivariate normal distribution: a new estimation method for co-value-at-risk, CoVaR. European Journal of Finance, 2019, 25, 1817-1833.	3.1	4
46	A mean-difference test based on self-normalization for alternating regime index data sets. Economics Letters, 2020, 193, 108334.	1.9	4
47	A self-normalization break test for correlation matrix. Statistical Papers, 2021, 62, 2333-2353.	1.2	4
48	Parallel architecture of CNN–bidirectional LSTMs for implied volatility forecast. Journal of Forecasting, 2022, 41, 1087-1098.	2.8	4
49	Maximum likelihood estimation for arma models in the presence of ARMA errors. Communications in Statistics - Theory and Methods, 1997, 26, 1057-1072.	1.0	3
50	Semiparametric tests for seasonal unit roots based on a semiparametric feasible GLSE. Statistics and Probability Letters, 2000, 50, 207-218.	0.7	3
51	Tests for asymmetry in possibly nonstationary dynamic panel models. Economics Letters, 2006, 91, 15-20.	1.9	3
52	Asymmetry and nonstationarity for a seasonal time series model. Journal of Econometrics, 2007, 136, 89-114.	6.5	3
53	Double unit root tests for cross-sectionally dependent panel data. Journal of Applied Statistics, 2008, 35, 1305-1321.	1.3	3
54	Semiparametric estimation for partially linear models with -weak dependent errors. Journal of the Korean Statistical Society, 2011, 40, 411-424.	0.4	3

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55	Stationary bootstrapping for panel cointegration tests under cross-sectional dependence. <i>Statistics</i> , 2015, 49, 209-223.	0.6	3
56	Estimation of structural mean breaks for long-memory data sets. <i>Statistics</i> , 2017, 51, 904-920.	0.6	3
57	Two-stage stationary bootstrapping for bivariate average realized volatility matrix under market microstructure noise and asynchronicity. <i>Journal of Econometrics</i> , 2018, 202, 178-195.	6.5	3
58	Forecast of realized covariance matrix based on asymptotic distribution of the LU decomposition with an application for balancing minimum variance portfolio. <i>Applied Economics Letters</i> , 2019, 26, 661-668.	1.8	3
59	Vector error correction heterogeneous autoregressive forecast model of realized volatility and implied volatility. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2019, 48, 1503-1515.	1.2	3
60	The roles of differencing and dimension reduction in machine learning forecasting of employment level using the FRED big data. <i>Communications for Statistical Applications and Methods</i> , 2019, 26, 497-506.	0.3	3
61	A Note on Exponential Inequalities of \tilde{I} -Weakly Dependent Sequences. <i>Communications for Statistical Applications and Methods</i> , 2014, 21, 245-251.	0.3	3
62	Bayesian analysis of financial volatilities addressing long-memory, conditional heteroscedasticity and skewed error distribution. <i>Communications for Statistical Applications and Methods</i> , 2017, 24, 507-518.	0.3	3
63	Normal tests for unit roots based on instrumental variable estimators. <i>Statistics</i> , 2004, 38, 123-132.	0.6	2
64	Tests for random time effects and spatial error correlation in panel regression models. <i>Statistics</i> , 2014, 48, 101-120.	0.6	2
65	Stationary bootstrapping for semiparametric panel unit root tests. <i>Computational Statistics and Data Analysis</i> , 2015, 83, 14-25.	1.2	2
66	Stationary bootstrapping for common mean change detection in cross-sectionally dependent panels. <i>Metrika</i> , 2017, 80, 767-787.	0.8	2
67	Do we need the constant term in the heterogeneous autoregressive model for forecasting realized volatilities?. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2018, 47, 63-73.	1.2	2
68	Moving block bootstrapping for a CUSUM test for correlation change. <i>Computational Statistics and Data Analysis</i> , 2019, 135, 95-106.	1.2	2
69	Bootstrapping volatility spillover index. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2020, 49, 66-78.	1.2	2
70	A general panel break test based on the self-normalization method. <i>Journal of the Korean Statistical Society</i> , 2021, 50, 654-680.	0.4	2
71	MAXIMAL INEQUALITIES AND AN APPLICATION UNDER A WEAK DEPENDENCE. <i>Journal of the Korean Mathematical Society</i> , 2016, 53, 57-72.	0.4	2
72	Stationary Bootstrap for U -Statistics under Strong Mixing. <i>Communications for Statistical Applications and Methods</i> , 2015, 22, 81-93.	0.3	2

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73	Stationary Bootstrapping for the Nonparametric AR-ARCH Model. Communications for Statistical Applications and Methods, 2015, 22, 463-473.	0.3	2
74	Stationary bootstrapping for structural break tests for a heterogeneous autoregressive model. Communications for Statistical Applications and Methods, 2017, 24, 367-382.	0.3	2
75	A new kernel for long-run variance estimates in seasonal time series models. Economics Letters, 2002, 76, 165-171.	1.9	1
76	Efficiency of the OLSE for regressions on two-dimensional grids with sinusoidal regressors and spatially correlated errors. Metrika, 2002, 56, 247-258.	0.8	1
77	Fully modified semiparametric GLS estimation for regressions with nonstationary seasonal regressors. Journal of Econometrics, 2004, 122, 247-280.	6.5	1
78	Bayesian analysis of panel data using an MTAR model. Journal of Applied Statistics, 2005, 32, 841-854.	1.3	1
79	Unit root tests for cross-sectionally dependent seasonal panels. Economics Letters, 2006, 93, 311-317.	1.9	1
80	Unit root tests based on IV estimators for time series with multiple breaks. Journal of the Korean Statistical Society, 2008, 37, 23-28.	0.4	1
81	Optimal tests against the alternative hypothesis of panel unit roots. Computational Statistics and Data Analysis, 2009, 53, 2275-2283.	1.2	1
82	Tests for seasonal unit roots in panels of cross-sectionally correlated time series. Statistics, 2009, 43, 139-152.	0.6	1
83	On the Choice of Nonparametric Entropy Estimator in Entropy-Based Goodness-of-Fit Test Statistics. Communications in Statistics - Theory and Methods, 2012, 41, 809-819.	1.0	1
84	A Lagrangian multiplier test for market microstructure noise with applications to sampling interval determination for realized volatilities. Economics Letters, 2015, 129, 95-99.	1.9	1
85	SUR Approach for IV Estimation of Canonical Contagion Models. Communications in Statistics Part B: Simulation and Computation, 2016, 45, 378-387.	1.2	1
86	Bootstrap forecast intervals for asymmetric volatilities via EGARCH model. Communications in Statistics - Theory and Methods, 2017, 46, 1144-1157.	1.0	1
87	Stationary bootstrapping for realized covariations of high frequency financial data. Statistics, 2017, 51, 844-861.	0.6	1
88	Nonparametric estimation of time varying correlation coefficient. Journal of the Korean Statistical Society, 2021, 50, 333-353.	0.4	1
89	Comparison of realized volatilities reflecting overnight returns. Ungyong T'onggye Yon'gu = the Korean Journal of Applied Statistics, 2016, 29, 85-98.	0.1	1
90	Subsample scan test for multiple breaks based on self-normalization. Communications in Statistics - Theory and Methods, 0, , 1-14.	1.0	1

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91	Weighted symmetric tests for cointegration based on residual. Communications in Statistics - Theory and Methods, 1999, 28, 179-195.	1.0	0
92	Asymptotic efficiency of the ordinary least-squares estimator for sur models with integrated regressors. Statistics and Probability Letters, 2007, 77, 75-82.	0.7	0
93	Robust panel unit root tests for cross-sectionally dependent multiple time series. Computational Statistics and Data Analysis, 2010, 54, 2801-2813.	1.2	0
94	Bayesian tests for unit root and multiple breaks. Journal of Applied Statistics, 2010, 37, 1863-1874.	1.3	0
95	A CUSUMSQ Test for Structural Breaks in Error Variance for a Long Memory Heterogeneous Autoregressive Model. SSRN Electronic Journal, 2014, , .	0.4	0
96	Block Bootstrapping for Kernel Density Estimators under \tilde{r} -Weak Dependence. Communications in Statistics - Theory and Methods, 2014, 43, 3751-3761.	1.0	0
97	Stationary Bootstrapping Realized Regression Coefficient and Correlation Coefficient. SSRN Electronic Journal, 0, , .	0.4	0
98	Asymptotics for realized covariance under market microstructure noise and sampling frequency determination. Communications for Statistical Applications and Methods, 2016, 23, 411-421.	0.3	0
99	Block bootstrapping for a panel mean break test. Journal of the Korean Statistical Society, 2020, 49, 802-821.	0.4	0
100	How to improve oil consumption forecast using google trends from online big data?: the structured regularization methods for large vector autoregressive model. Communications for Statistical Applications and Methods, 2022, 29, 721-731.	0.3	0
101	How to improve oil consumption forecast using google trends from online big data?: the structured regularization methods for large vector autoregressive model. Communications for Statistical Applications and Methods, 2022, 29, 41-51.	0.3	0