Dong Wan Shin

List of Publications by Year
in descending order

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	Quantile correlation coefficient: a new tail dependence measure. Statistical Papers, 2022, 63, 1075-1104.	1.2	5
2	Parallel architecture of CNNâ€bidirectional LSTMs for implied volatility forecast. Journal of Forecasting, 2022, 41, 1087-1098.	2.8	4
3	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
4	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
5	A self-normalization break test for correlation matrix. Statistical Papers, 2021, 62, 2333-2353.	1.2	4
6	Nonparametric estimation of time varying correlation coefficient. Journal of the Korean Statistical Society, 2021, 50, 333-353.	0.4	1
7	A general panel break test based on the self-normalization method. Journal of the Korean Statistical Society, 2021, 50, 654-680.	0.4	2
8	A mean-difference test based on self-normalization for alternating regime index data sets. Economics Letters, 2020, 193, 108334.	1.9	4
9	Bootstrapping volatility spillover index. Communications in Statistics Part B: Simulation and Computation, 2020, 49, 66-78.	1.2	2
10	A self-normalization test for correlation change. Economics Letters, 2020, 193, 108363.	1.9	7
11	Block bootstrapping for a panel mean break test. Journal of the Korean Statistical Society, 2020, 49, 802-821.	0.4	0
12	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
13	Forecast of realized covariance matrix based on asymptotic distribution of the LU decomposition with an application for balancing minimum variance portfolio. Applied Economics Letters, 2019, 26, 661-668.	1.8	3
14	Moving block bootstrapping for a CUSUM test for correlation change. Computational Statistics and Data Analysis, 2019, 135, 95-106.	1.2	2
15	Quantile forecasts for financial volatilities based on parametric and asymmetric models. Journal of the Korean Statistical Society, 2019, 48, 68-83.	0.4	6
16	Vector error correction heterogeneous autoregressive forecast model of realized volatility and implied volatility. Communications in Statistics Part B: Simulation and Computation, 2019, 48, 1503-1515.	1.2	3
17	The roles of differencing and dimension reduction in machine learning forecasting of employment level using the FRED big data. Communications for Statistical Applications and Methods, 2019, 26, 497-506.	0.3	3
18	Two-stage stationary bootstrapping for bivariate average realized volatility matrix under market microstructure noise and asynchronicity. Journal of Econometrics, 2018, 202, 178-195.	6.5	3

#	Article	IF	Citations
19	Do we need the constant term in the heterogenous autoregressive model for forecasting realized volatilities?. Communications in Statistics Part B: Simulation and Computation, 2018, 47, 63-73.	1.2	2
20	Tests for structural breaks in memory parameters of long-memory heterogeneous autoregressive models. Communications in Statistics - Theory and Methods, 2018, 47, 5378-5389.	1.0	6
21	Forecasting realized volatility: A review. Journal of the Korean Statistical Society, 2018, 47, 395-404.	0.4	10
22	Forecasts for leverage heterogeneous autoregressive models with jumps and other covariates. Journal of Forecasting, 2018, 37, 691-704.	2.8	7
23	Bootstrap forecast intervals for asymmetric volatilities via EGARCH model. Communications in Statistics - Theory and Methods, 2017, 46, 1144-1157.	1.0	1
24	Value at risk forecasting for volatility index. Applied Economics Letters, 2017, 24, 1613-1620.	1.8	5
25	Stationary bootstrapping for realized covariations of high frequency financial data. Statistics, 2017, 51, 844-861.	0.6	1
26	Estimation of structural mean breaks for long-memory data sets. Statistics, 2017, 51, 904-920.	0.6	3
27	A CUSUM test for panel mean change detection. Journal of the Korean Statistical Society, 2017, 46, 70-77.	0.4	7
28	Stationary bootstrapping for common mean change detection in cross-sectionally dependent panels. Metrika, 2017, 80, 767-787.	0.8	2
29	Bayesian analysis of financial volatilities addressing long-memory, conditional heteroscedasticity and skewed error distribution. Communications for Statistical Applications and Methods, 2017, 24, 507-518.	0.3	3
30	Stationary bootstrapping for structural break tests for a heterogeneous autoregressive model. Communications for Statistical Applications and Methods, 2017, 24, 367-382.	0.3	2
31	Kernel estimators of mode under $$psi $$ Ï‵ -weak dependence. Annals of the Institute of Statistical Mathematics, 2016, 68, 301-327.	0.8	6
32	An integrated heteroscedastic autoregressive model for forecasting realized volatilities. Journal of the Korean Statistical Society, 2016, 45, 371-380.	0.4	8
33	SUR Approach for IV Estimation of Canonical Contagion Models. Communications in Statistics Part B: Simulation and Computation, 2016, 45, 378-387.	1.2	1
34	MAXIMAL INEQUALITIES AND AN APPLICATION UNDER A WEAK DEPENDENCE. Journal of the Korean Mathematical Society, 2016, 53, 57-72.	0.4	2
35	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
36	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

#	Article	IF	Citations
37	A CUSUMSQ test for structural breaks in error variance for a long memory heterogeneous autoregressive model. Statistics and Probability Letters, 2015, 99, 167-176.	0.7	8
38	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. Journal of the Korean Statistical Society, 2015, 44, 390-402.	0.4	6
39	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
40	Long-memories and mean breaks in realized volatilities. Applied Economics Letters, 2015, 22, 1273-1280.	1.8	6
41	Stationary bootstrapping for panel cointegration tests under cross-sectional dependence. Statistics, 2015, 49, 209-223.	0.6	3
42	Stationary bootstrapping for semiparametric panel unit root tests. Computational Statistics and Data Analysis, 2015, 83, 14-25.	1.2	2
43	Stationary Bootstrap forU-Statistics under Strong Mixing. Communications for Statistical Applications and Methods, 2015, 22, 81-93.	0.3	2
44	Stationary Bootstrapping for the Nonparametric AR-ARCH Model. Communications for Statistical Applications and Methods, 2015, 22, 463-473.	0.3	2
45	A CUSUMSQ Test for Structural Breaks in Error Variance for a Long Memory Heterogeneous Autoregressive Model. SSRN Electronic Journal, 2014, , .	0.4	0
46	Block Bootstrapping for Kernel Density Estimators under Ï^-Weak Dependence. Communications in Statistics - Theory and Methods, 2014, 43, 3751-3761.	1.0	0
47	Tests for random time effects and spatial error correlation in panel regression models. Statistics, 2014, 48, 101-120.	0.6	2
48	Infinite-order, long-memory heterogeneous autoregressive models. Computational Statistics and Data Analysis, 2014, 76, 339-358.	1.2	28
49	A bootstrap test for jumps in financial economics. Economics Letters, 2014, 125, 74-78.	1.9	7
50	A Note on Exponential Inequalities of Ï^-Weakly Dependent Sequences. Communications for Statistical Applications and Methods, 2014, 21, 245-251.	0.3	3
51	Stationary bootstrapping realized volatility. Statistics and Probability Letters, 2013, 83, 2045-2051.	0.7	8
52	A study on moment inequalities under a weak dependence. Journal of the Korean Statistical Society, 2013, 42, 133-141.	0.4	5
53	A CUSUM test for a long memory heterogeneous autoregressive model. Economics Letters, 2013, 121, 379-383.	1.9	16
54	Stationary bootstrapping for cointegrating regressions. Statistics and Probability Letters, 2013, 83, 474-480.	0.7	9

#	Article	IF	Citations
55	Stationary bootstrapping realized volatility under market microstructure noise. Electronic Journal of Statistics, 2013, 7, .	0.7	8
56	Imputation methods for quantile estimation under missing at random. Statistics and Its Interface, 2013, 6, 369-377.	0.3	6
57	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
58	Strong consistency of the stationary bootstrap under -weak dependence. Statistics and Probability Letters, 2012, 82, 488-495.	0.7	18
59	Efficient realized variance, regression coefficient, and correlation coefficient under different sampling frequencies. Economics Letters, 2012, 115, 334-337.	1.9	4
60	Stationary bootstrap for kernel density estimators under -weak dependence. Computational Statistics and Data Analysis, 2012, 56, 1581-1593.	1.2	15
61	Stationary bootstrapping for non-parametric estimator of nonlinear autoregressive model. Journal of Time Series Analysis, 2011, 32, 292-303.	1.2	9
62	Semiparametric estimation for partially linear models with -weak dependent errors. Journal of the Korean Statistical Society, 2011, 40, 411-424.	0.4	3
63	Robust panel unit root tests for cross-sectionally dependent multiple time series. Computational Statistics and Data Analysis, 2010, 54, 2801-2813.	1.2	0
64	Bayesian tests for unit root and multiple breaks. Journal of Applied Statistics, 2010, 37, 1863-1874.	1.3	0
65	Optimal tests against the alternative hypothesis of panel unit roots. Computational Statistics and Data Analysis, 2009, 53, 2275-2283.	1.2	1
66	A robust sign test for panel unit roots under cross sectional dependence. Computational Statistics and Data Analysis, 2009, 53, 1312-1327.	1.2	6
67	Tests for seasonal unit roots in panels of cross-sectionally correlated time series. Statistics, 2009, 43, 139-152.	0.6	1
68	Unit root tests for panel MTAR model with cross-sectionally dependent error. Metrika, 2008, 67, 315-326.	0.8	4
69	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
70	Double unit root tests for cross-sectionally dependent panel data. Journal of Applied Statistics, 2008, 35, 1305-1321.	1.3	3
71	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
72	Asymmetry and nonstationarity for a seasonal time series model. Journal of Econometrics, 2007, 136, 89-114.	6.5	3

#	Article	IF	Citations
73	Tests for asymmetry in possibly nonstationary dynamic panel models. Economics Letters, 2006, 91, 15-20.	1.9	3
74	Unit root tests for cross-sectionally dependent seasonal panels. Economics Letters, 2006, 93, 311-317.	1.9	1
75	An instrumental variable approach for panel unit root tests under cross-sectional dependence. Journal of Econometrics, 2006, 134, 215-234.	6.5	23
76	Bayesian analysis of panel data using an MTAR model. Journal of Applied Statistics, 2005, 32, 841-854.	1.3	1
77	Fully modified semiparametric GLS estimation for regressions with nonstationary seasonal regressors. Journal of Econometrics, 2004, 122, 247-280.	6.5	1
78	Recursive mean adjustment for panel unit root tests. Economics Letters, 2004, 84, 433-439.	1.9	8
79	Normal tests for unit roots based on instrumental variable estimators. Statistics, 2004, 38, 123-132.	0.6	2
80	An instrumental variable approach for tests of unit roots and seasonal unit roots in asymmetric time series models. Journal of Econometrics, 2003, 115, 29-52.	6.5	15
81	ASYMPTOTIC EFFICIENCY OF THE ORDINARY LEAST SQUARES ESTIMATOR FOR REGRESSIONS WITH UNSTABLE REGRESSORS. Econometric Theory, 2002, 18, 1121-1138.	0.7	5
82	Recursive mean adjustment and tests for nonstationarities. Economics Letters, 2002, 75, 203-208.	1.9	15
83	A new kernel for long-run variance estimates in seasonal time series models. Economics Letters, 2002, 76, 165-171.	1.9	1
84	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
85	Tests for Asymmetry in Possibly Nonstationary Time Series Data. Journal of Business and Economic Statistics, 2001, 19, 233-244.	2.9	41
86	A note on stationarity of the MTAR process on the boundary of the stationarity region. Economics Letters, 2001, 73, 263-268.	1.9	7
87	An invariant sign test for random walks based on recursive median adjustment. Journal of Econometrics, 2001, 102, 197-229.	6.5	37
88	recursive Mean Adjustment for Unit Root Tests. Journal of Time Series Analysis, 2001, 22, 595-612.	1.2	81
89	Semiparametric tests for seasonal unit roots based on a semiparametric feasible GLSE. Statistics and Probability Letters, 2000, 50, 207-218.	0.7	3
90	On geometric ergodicity of the MTAR process. Statistics and Probability Letters, 2000, 48, 229-237.	0.7	9

#	Article	IF	Citations
91	Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments. Journal of Econometrics, 2000, 99, 107-137.	6.5	20
92	Weighted symmetric tests for cointegration based on residual. Communications in Statistics - Theory and Methods, 1999, 28, 179-195.	1.0	0
93	New tests for unit roots in autoregressive processes with possibly infinite variance errors. Statistics and Probability Letters, 1999, 44, 387-397.	0.7	8
94	UNIT ROOT TESTS BASED ON ADAPTIVE MAXIMUM LIKELIHOOD ESTIMATION. Econometric Theory, 1999, 15, .	0.7	21
95	Semiparametric Tests for Double Unit Roots Based on Symmetric Estimators. Journal of Business and Economic Statistics, 1999, 17, 67-73.	2.9	8
96	An algorithm for generating correlated random variables in a class of infinitely divisible distributions. Journal of Statistical Computation and Simulation, 1998, 61, 127-139.	1.2	23
97	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
98	A Simple Method for Generating Correlated Binary Variates. American Statistician, 1996, 50, 306-310.	1.6	85
99	Small sample comparisons for the blended weight chi-square goodness-of-fit test statistics. Communications in Statistics - Theory and Methods, 1996, 25, 211-226.	1.0	9
100	Stationary Bootstrapping Realized Regression Coefficient and Correlation Coefficient. SSRN Electronic Journal, 0, , .	0.4	0
101	Subsample scan test for multiple breaks based on self-normalization. Communications in Statistics - Theory and Methods, 0, , 1-14.	1.0	1