Heejoon Han

List of Publications by Year
in descending order

13 papers	511 citations	1163117 8 h-index	1125743 13 g-index
13 all docs	13 docs citations	13 times ranked	340 citing authors

#	Article	IF	Citations
1	The cross-quantilogram: Measuring quantile dependence and testing directional predictability between time series. Journal of Econometrics, 2016, 193, 251-270.	6.5	294
2	Asymptotic Theory for the QMLE in GARCH-X Models With Stationary and Nonstationary Covariates. Journal of Business and Economic Statistics, 2014, 32, 416-429.	2.9	73
3	Time series properties of ARCH processes with persistent covariates. Journal of Econometrics, 2008, 146, 275-292.	6.5	26
4	The tail behavior of safe haven currencies: A cross-quantilogram analysis. Journal of International Financial Markets, Institutions and Money, 2021, 70, 101257.	4.2	26
5	Carry trades and endogenous regime switches in exchange rate volatility. Journal of International Financial Markets, Institutions and Money, 2019, 58, 255-268.	4.2	17
6	Comparison of Realized Measure and Implied Volatility in Forecasting Volatility. Journal of Forecasting, 2013, 32, 522-533.	2.8	15
7	Effects of the US Stock Market Return and Volatility on the VKOSPI. Economics, 2015, 9, .	0.6	15
8	ARCH/GARCH with persistent covariate: Asymptotic theory of MLE. Journal of Econometrics, 2012, 167, 95-112.	6.5	12
9	World distribution of income for 1970â€“2010: dramatic reduction in world income inequality during the 2000s. Empirical Economics, 2020, 59, 765-798.	3.0	10
10	Nonâ€stationary nonâ€parametric volatility model. Econometrics Journal, 2012, 15, 204-225.	2.3	8
11	GARCH with omitted persistent covariate. Economics Letters, 2014, 124, 248-254.	1.9	5
12	A Multiplicative Error Model with Heterogeneous Components for Forecasting Realized Volatility. Journal of Forecasting, 2015, 34, 209-219.	2.8	5
13	Quantile Dependence between Foreign Exchange Market and Stock Market: The Case of Korea. East Asian Economic Review, 2016, 20, 519-544.	0.6	5