

Heejoon Han

List of Publications by Year in descending order

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13
papers

511
citations

1163117
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1125743
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all docs

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docs citations

13
times ranked

340
citing authors

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