Dukpa Kim

List of Publications by Year
in descending order

17 papers	882 citations	1040056 9 h-index	1125743 13 g-index
17 all docs	17 docs citations	17 times ranked	557 citing authors

#	Article	IF	Citations
1	GLS-BASED UNIT ROOT TESTS WITH MULTIPLE STRUCTURAL BREAKS UNDER BOTH THE NULL AND THE ALTERNATIVE HYPOTHESES. Econometric Theory, 2009, 25, 1754-1792.	0.7	337
2	Unit root tests allowing for a break in the trend function at an unknown time under both the null and alternative hypotheses. Journal of Econometrics, 2009, 148, 1-13.	6.5	300
3	Estimating a common deterministic time trend break in large panels with cross sectional dependence. Journal of Econometrics, 2011, 164, 310-330.	6.5	62
4	DIVORCE LAW REFORMS AND DIVORCE RATES IN THE USA: AN INTERACTIVE FIXEDâ€EFFECTS APPROACH. Journal of Applied Econometrics, 2014, 29, 231-245.	2.3	49
5	A multilevel factor model: Identification, asymptotic theory and applications. Journal of Applied Econometrics, 2018, 33, 355-377.	2.3	30
6	Assessing the relative power of structural break tests using a framework based on the approximate Bahadur slope. Journal of Econometrics, 2009, 149, 26-51.	6.5	26
7	Common breaks in time trends for large panel data with a factor structure. Econometrics Journal, 2014, 17, 301-337.	2.3	26
8	Spatial variations in the warming trend and the transition to more severe weather in midlatitudes. Scientific Reports, 2021, 11, 145.	3.3	14
9	Maximum likelihood estimation for vector autoregressions with multivariate stochastic volatility. Economics Letters, 2014, 123, 282-286.	1.9	11
10	Inference related to common breaks in a multivariate system with joined segmented trends with applications to global and hemispheric temperatures. Journal of Econometrics, 2020, 214, 130-152.	6.5	10
11	Anthropogenic influence in observed regional warming trends and the implied social time of emergence. Communications Earth & Environment, 2021, 2, .	6.8	10
12	IMPROVED AND EXTENDED END-OF-SAMPLE INSTABILITY TESTS USING A FEASIBLE QUASI-GENERALIZED LEAST SQUARES PROCEDURE. Econometric Theory, 2010, 26, 994-1031.	0.7	3
13	Quasi-likelihood ratio tests for cointegration, cobreaking, and cotrending. Econometric Reviews, 2019, 38, 881-898.	1.1	3
14	Testing for the null of block zero restrictions in common factor models. Economics Letters, 2020, 188, 108903.	1.9	1
15	Multi-level factor analysis of bond risk premia. Studies in Nonlinear Dynamics and Econometrics, 2017, 21, .	0.3	0
16	Statistical tests of a simple energy balance equation in a synthetic model of cotrending and cointegration. Journal of Econometrics, 2021, 224, 22-38.	6.5	0
17	On the invalidity of the ordinary least squares estimate of the equilibrium climate sensitivity. Theoretical and Applied Climatology, 2021, 146, 21-27.	2.8	0