

Moosup Kim

List of Publications by Year in descending order

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15
papers

168
citations

1307594

7
h-index

1199594

12
g-index

15
all docs

15
docs citations

15
times ranked

184
citing authors

#	ARTICLE	IF	CITATIONS
1	Maximum composite likelihood estimation for spatial extremes models of Brown–Resnick type with application to precipitation data. <i>Scandinavian Journal of Statistics</i> , 2022, 49, 1023-1059.	1.4	1
2	Weather Generator–Based Downscaling of EAWM Strength Prediction to the Climate of a Korean Basin. <i>Journal of Applied Meteorology and Climatology</i> , 2020, 59, 1581-1605.	1.5	0
3	Test for tail index constancy of GARCH innovations based on conditional volatility. <i>Annals of the Institute of Statistical Mathematics</i> , 2019, 71, 947-981.	0.8	7
4	Gaussian Copula Method for Bias Correction of Daily Precipitation Generated by a Dynamical Model. <i>Journal of Applied Meteorology and Climatology</i> , 2019, 58, 269-289.	1.5	5
5	Connecting ENSO–related climatic variations with a long–term crop supply data to enhance agro–meteorological capability of Tongan stakeholders. <i>International Journal of Climatology</i> , 2018, 38, e18.	3.5	1
6	Global crop yield forecasting using seasonal climate information from a multi-model ensemble. <i>Climate Services</i> , 2018, 11, 13-23.	2.5	80
7	Estimation of the tail exponent of multivariate regular variation. <i>Annals of the Institute of Statistical Mathematics</i> , 2017, 69, 945-968.	0.8	3
8	On the tail index inference for heavy-tailed GARCH-type innovations. <i>Annals of the Institute of Statistical Mathematics</i> , 2016, 68, 237-267.	0.8	9
9	Tests for Volatility Shifts in Garch Against Long–Range Dependence. <i>Journal of Time Series Analysis</i> , 2015, 36, 127-153.	1.2	10
10	Change point test for tail index of scale-shifted processes. <i>Statistics and Risk Modeling</i> , 2014, 31, 297-333.	1.0	0
11	Quasi-maximum likelihood estimation for multiple volatility shifts. <i>Statistics and Probability Letters</i> , 2014, 86, 50-60.	0.7	0
12	Change point test of tail index for autoregressive processes. <i>Journal of the Korean Statistical Society</i> , 2012, 41, 305-312.	0.4	6
13	Change point test for tail index for dependent data. <i>Metrika</i> , 2011, 74, 297-311.	0.8	10
14	Test for tail index change in stationary time series with Pareto-type marginal distribution. <i>Bernoulli</i> , 2009, 15, .	1.3	16
15	Estimation of a tail index based on minimum density power divergence. <i>Journal of Multivariate Analysis</i> , 2008, 99, 2453-2471.	1.0	20