

Chang-Jin Kim

List of Publications by Year in descending order

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62
papers

4,278
citations

257450

24
h-index

161849

54
g-index

62
all docs

62
docs citations

62
times ranked

1566
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamic linear models with Markov-switching. <i>Journal of Econometrics</i> , 1994, 60, 1-22.	6.5	1,039
2	Has the U.S. Economy Become More Stable? A Bayesian Approach Based on a Markov-Switching Model of the Business Cycle. <i>Review of Economics and Statistics</i> , 1999, 81, 608-616.	4.3	885
3	Business Cycle Turning Points, A New Coincident Index, and Tests of Duration Dependence Based on a Dynamic Factor Model With Regime Switching. <i>Review of Economics and Statistics</i> , 1998, 80, 188-201.	4.3	328
4	Estimation of Markov regime-switching regression models with endogenous switching. <i>Journal of Econometrics</i> , 2008, 143, 263-273.	6.5	168
5	Friedman's Plucking Model of Business Fluctuations: Tests and Estimates of Permanent and Transitory Components. <i>Journal of Money, Credit and Banking</i> , 1999, 31, 317.	1.6	146
6	Estimation of a forward-looking monetary policy rule: A time-varying parameter model using ex post data. <i>Journal of Monetary Economics</i> , 2006, 53, 1949-1966.	3.4	145
7	Nonlinearity and the permanent effects of recessions. <i>Journal of Applied Econometrics</i> , 2005, 20, 291-309.	2.3	129
8	The Less-Volatile U.S. Economy. <i>Journal of Business and Economic Statistics</i> , 2004, 22, 80-93.	2.9	119
9	Unobserved-Component Time Series Models With Markov-Switching Heteroscedasticity: Changes in Regime and the Link Between Inflation Rates and Inflation Uncertainty. <i>Journal of Business and Economic Statistics</i> , 1993, 11, 341-349.	2.9	116
10	Testing for mean reversion in heteroskedastic data based on Gibbs-sampling-augmented randomization. <i>Journal of Empirical Finance</i> , 1998, 5, 131-154.	1.8	116
11	Is There a Positive Relationship between Stock Market Volatility and the Equity Premium?. <i>Journal of Money, Credit and Banking</i> , 2004, 36, 339-360.	1.6	86
12	The Long-Run U.S./U.K. Real Exchange Rate. <i>Journal of Money, Credit and Banking</i> , 1999, 31, 335.	1.6	79
13	The Structural Break in the Equity Premium. <i>Journal of Business and Economic Statistics</i> , 2005, 23, 181-191.	2.9	74
14	Why are stock returns and volatility negatively correlated?. <i>Journal of Empirical Finance</i> , 2007, 14, 41-58.	1.8	71
15	Common stochastic trends, common cycles, and asymmetry in economic fluctuations. <i>Journal of Monetary Economics</i> , 2002, 49, 1189-1211.	3.4	69
16	Permanent and transitory components of recessions. <i>Empirical Economics</i> , 2002, 27, 163-183.	3.0	67
17	Markov-switching models with endogenous explanatory variables. <i>Journal of Econometrics</i> , 2004, 122, 127-136.	6.5	53
18	Time-varying parameter models with endogenous regressors. <i>Economics Letters</i> , 2006, 91, 21-26.	1.9	44

#	ARTICLE	IF	CITATIONS
19	The Time-Varying-Parameter Model for Modeling Changing Conditional Variance: The Case of the Lucas Hypothesis. <i>Journal of Business and Economic Statistics</i> , 1989, 7, 433-440.	2.9	40
20	The Time-Varying-Parameter Model for Modeling Changing Conditional Variance: The Case of the Lucas Hypothesis. <i>Journal of Business and Economic Statistics</i> , 1989, 7, 433.	2.9	35
21	Testing for mean reversion in heteroskedastic data II: Autoregression tests based on Gibbs-sampling-augmented randomization. <i>Journal of Empirical Finance</i> , 1998, 5, 385-396.	1.8	35
22	A Bayesian Approach To Testing for Markov-Switching in Univariate and Dynamic Factor Models. <i>International Economic Review</i> , 2001, 42, 989-1013.	1.3	34
23	Unobserved-Component Time Series Models with Markov-Switching Heteroscedasticity: Changes in Regime and the Link between Inflation Rates and Inflation Uncertainty. <i>Journal of Business and Economic Statistics</i> , 1993, 11, 341.	2.9	32
24	Markov-Switching Models with Evolving Regime-Specific Parameters: Are Postwar Booms or Recessions All Alike?. <i>Review of Economics and Statistics</i> , 2016, 98, 940-949.	4.3	32
25	Trend Inflation and the Nature of Structural Breaks in the New Keynesian Phillips Curve. <i>Journal of Money, Credit and Banking</i> , 2014, 46, 253-266.	1.6	29
26	Transient fads and the crash of 1987. <i>Journal of Applied Econometrics</i> , 1996, 11, 41-58.	2.3	28
27	Markov-switching models with endogenous explanatory variables II: A two-step MLE procedure. <i>Journal of Econometrics</i> , 2009, 148, 46-55.	6.5	28
28	Does an intertemporal tradeoff between risk and return explain mean reversion in stock prices?. <i>Journal of Empirical Finance</i> , 2001, 8, 403-426.	1.8	27
29	The Dynamic Relationship between Permanent and Transitory Components of U.S. Business Cycles. <i>Journal of Money, Credit and Banking</i> , 2007, 39, 187-204.	1.6	27
30	Bayesian counterfactual analysis of the sources of the great moderation. <i>Journal of Applied Econometrics</i> , 2008, 23, 173-191.	2.3	26
31	Changes in U.S. Inflation Persistence. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2009, 13, .	0.3	24
32	The evolution of the monetary policy regimes in the U.S.. <i>Empirical Economics</i> , 2012, 43, 617-649.	3.0	19
33	A Bayesian Approach to Testing for Markov Switching in Univariate and Dynamic Factor Models. <i>SSRN Electronic Journal</i> , 1999, , .	0.4	10
34	Regime Shifts in Price-Dividend Ratios and Expected Stock Returns: A Present-Value Approach. <i>Journal of Money, Credit and Banking</i> , 2017, 49, 417-441.	1.6	10
35	Disappearing Dividends: Implications for the Dividend-Price Ratio and Return Predictability. <i>Journal of Money, Credit and Banking</i> , 2013, 45, 933-952.	1.6	9
36	Is the Backward-Looking Component Important in a New Keynesian Phillips Curve?. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2008, 12, .	0.3	8

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37	Dealing with Endogeneity in Regression Models with Dynamic Coefficients. Foundations and Trends in Econometrics, 2009, 3, 165-266.	1.4	8
38	Bayesian Inference in Regime-Switching ARMA Models With Absorbing States: The Dynamics of the Ex-Ante Real Interest Rate Under Regime Shifts. Journal of Business and Economic Statistics, 2015, 33, 566-578.	2.9	8
39	Estimating Trend Inflation Based on Unobserved Components Model: Is It Correlated with the Inflation Gap?. Journal of Money, Credit and Banking, 2019, 51, 2305-2319.	1.6	8
40	Markov-switching and the Beveridge-Nelson decomposition: Has US output persistence changed since 1984?. Journal of Econometrics, 2008, 146, 227-240.	6.5	7
41	Estimation of a Forward-Looking Monetary Policy Rule: A Time-Varying Parameter Model using Ex-Post Data. SSRN Electronic Journal, 0, , .	0.4	7
42	Friedman's Plucking Model of Business Fluctuations: Tests and Estimates of Permanent and Transitory Components. SSRN Electronic Journal, 1999, , .	0.4	6
43	Testing for Mean Reversion in Heteroskedastic Data II: Autoregression Tests Based on Gibbs-Sampling-Augmented Randomization. SSRN Electronic Journal, 1999, , .	0.4	5
44	Why are Stock Returns and Volatility Negatively Correlated?. SSRN Electronic Journal, 2004, , .	0.4	5
45	Does congress realign or smoothly adjust? A discrete switching model of congressional partisan regimes. Statistical Methodology, 2010, 7, 254-276.	0.5	4
46	Trend-Cycle Decompositions of Real GDP Revisited: Classical and Bayesian Perspectives on an Unsolved Puzzle. SSRN Electronic Journal, 2016, , .	0.4	4
47	Non-Markovian Regime-Switching Models. SSRN Electronic Journal, 2018, , .	0.4	4
48	TREND-CYCLE DECOMPOSITIONS OF REAL GDP REVISITED: CLASSICAL AND BAYESIAN PERSPECTIVES ON AN UNSOLVED PUZZLE. Macroeconomic Dynamics, 2020, , 1-25.	0.7	4
49	The Long-Run U.S./U.K. Real Exchange Rate. SSRN Electronic Journal, 1997, , .	0.4	3
50	A Test for Structural Change in Markov-Switching Models: Has the U.S. Economy Become More Stable?. SSRN Electronic Journal, 1999, , .	0.4	2
51	Permanent and transitory components of recessions. , 2002, , 19-39.		2
52	New dynamics of consumption and output. Journal of Macroeconomics, 2019, 60, 50-59.	1.3	2
53	AN <i>N</i> -STATE ENDOGENOUS MARKOV-SWITCHING MODEL WITH APPLICATIONS IN MACROECONOMICS AND FINANCE. Macroeconomic Dynamics, 2021, 25, 1937-1965.	0.7	2
54	Real exchange rate dynamics: Relative importance of Taylor rule fundamentals, monetary policy shocks, and risk premium shocks. Review of International Economics, 2019, 27, 201-219.	1.3	2

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55	Transient fads and the crash of 1987. <i>Journal of Applied Econometrics</i> , 1996, 11, 41-58.	2.3	2
56	Common Stochastic Trends, Common Cycles, and Asymmetry in Economic Fluctuations. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
57	Markov-Switching Models with Evolving Regime-Specific Parameters: Are Post-War Booms or Recessions All Alike?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
58	PREDICTING STOCK RETURNS – THE INFORMATION CONTENT OF PREDICTORS ACROSS HORIZONS. <i>Annals of Financial Economics</i> , 2015, 10, 1550013.	1.4	1
59	A unified framework jointly explaining business conditions, stock returns, volatility and “volatility feedback news” effects. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2019, 23, .	0.3	1
60	Markov-Switching Models with Endogenous Explanatory Variables II: A Two-Step MLE Procedure with Standard-Error Correction. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
61	A Bayesian Approach to Counterfactual Analysis of Structural Change. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	0
62	INTRODUCTION TO “SPECIAL ISSUE ON THE EMPIRICAL ANALYSIS OF BUSINESS CYCLES, FINANCIAL MARKETS, AND INFLATION: ESSAYS IN HONOR OF CHARLES NELSON” <i>Macroeconomic Dynamics</i> , 2015, 19, 723-727.	0.7	0