Chang-Jin Kim

List of Publications by Year
in descending order

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	AN <i>N</i>-STATE ENDOGENOUS MARKOV-SWITCHING MODEL WITH APPLICATIONS IN MACROECONOMICS AND FINANCE. Macroeconomic Dynamics, 2021, 25, 1937-1965.	0.7	2
2	TREND-CYCLE DECOMPOSITIONS OF REAL GDP REVISITED: CLASSICAL AND BAYESIAN PERSPECTIVES ON AN UNSOLVED PUZZLE. Macroeconomic Dynamics, 2020, , 1-25.	0.7	4
3	A unified framework jointly explaining business conditions, stock returns, volatility and â€œvolatility feedback newsâ€•effects. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	1
4	New dynamics of consumption and output. Journal of Macroeconomics, 2019, 60, 50-59.	1.3	2
5	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
6	Real exchange rate dynamics: Relative importance of Taylorâ€rule fundamentals, monetary policy shocks, and riskâ€premium shocks. Review of International Economics, 2019, 27, 201-219.	1.3	2
7	Non-Markovian Regime-Switching Models. SSRN Electronic Journal, 2018, , .	0.4	4
8	Regime Shifts in Priceâ€Dividend Ratios and Expected Stock Returns: A Presentâ€Value Approach. Journal of Money, Credit and Banking, 2017, 49, 417-441.	1.6	10
9	Trend-Cycle Decompositions of Real GDP Revisited: Classical and Bayesian Perspectives on an Unsolved Puzzle. SSRN Electronic Journal, 2016, , .	0.4	4
10	Markov-Switching Models with Evolving Regime-Specific Parameters: Are Postwar Booms or Recessions All Alike?. Review of Economics and Statistics, 2016, 98, 940-949.	4.3	32
11	INTRODUCTION TO â€œSPECIAL ISSUE ON THE EMPIRICAL ANALYSIS OF BUSINESS CYCLES, FINANCIAL MARKETS, AND INFLATION: ESSAYS IN HONOR OF CHARLES NELSONâ€•. Macroeconomic Dynamics, 2015, 19, 723-727.	0.7	0
12	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
13	PREDICTING STOCK RETURNS â€” THE INFORMATION CONTENT OF PREDICTORS ACROSS HORIZONS. Annals of Financial Economics, 2015, 10, 1550013.	1.4	1
14	Trend Inflation and the Nature of Structural Breaks in the New Keynesian Phillips Curve. Journal of Money, Credit and Banking, 2014, 46, 253-266.	1.6	29
15	Disappearing Dividends: Implications for the Dividendâ€"Price Ratio and Return Predictability. Journal of Money, Credit and Banking, 2013, 45, 933-952.	1.6	9
16	The evolution of the monetary policy regimes in the U.S.. Empirical Economics, 2012, 43, 617-649.	3.0	19
17	Does congress realign or smoothly adjust? A discrete switching model of congressional partisan regimes. Statistical Methodology, 2010, 7, 254-276.	0.5	4
18	Changes in U.S. Inflation Persistence. Studies in Nonlinear Dynamics and Econometrics, 2009, 13, .	0.3	24

#	ARTICLE	IF	CITATIONS
19	Markov-switching models with endogenous explanatory variables II: A two-step MLE procedure. Journal of Econometrics, 2009, 148, 46-55.	6.5	28
20	Dealing with Endogeneity in Regression Models with Dynamic Coefficients. Foundations and Trends in Econometrics, 2009, 3, 165-266.	1.4	8
21	Bayesian counterfactual analysis of the sources of the great moderation. Journal of Applied Econometrics, 2008, 23, 173-191.	2.3	26
22	Estimation of Markov regime-switching regression models with endogenous switching. Journal of Econometrics, 2008, 143, 263-273.	6.5	168
23	Markov-switching and the Beveridge–Nelson decomposition: Has US output persistence changed since 1984?. Journal of Econometrics, 2008, 146, 227-240.	6.5	7
24	Is the Backward-Looking Component Important in a New Keynesian Phillips Curve?. Studies in Nonlinear Dynamics and Econometrics, 2008, 12, .	0.3	8
25	Why are stock returns and volatility negatively correlated?. Journal of Empirical Finance, 2007, 14, 41-58.	1.8	71
26	The Dynamic Relationship between Permanent and Transitory Components of U.S. Business Cycles. Journal of Money, Credit and Banking, 2007, 39, 187-204.	1.6	27
27	Time-varying parameter models with endogenous regressors. Economics Letters, 2006, 91, 21-26.	1.9	44
28	Estimation of a forward-looking monetary policy rule: A time-varying parameter model using ex post data. Journal of Monetary Economics, 2006, 53, 1949-1966.	3.4	145
29	Nonlinearity and the permanent effects of recessions. Journal of Applied Econometrics, 2005, 20, 291-309.	2.3	129
30	A Bayesian Approach to Counterfactual Analysis of Structural Change. SSRN Electronic Journal, 2005, , .	0.4	0
31	The Structural Break in the Equity Premium. Journal of Business and Economic Statistics, 2005, 23, 181-191.	2.9	74
32	Why are Stock Returns and Volatility Negatively Correlated?. SSRN Electronic Journal, 2004, , .	0.4	5
33	Is There a Positive Relationship between Stock Market Volatility and the Equity Premium?. Journal of Money, Credit and Banking, 2004, 36, 339-360.	1.6	86
34	Markov-switching models with endogenous explanatory variables. Journal of Econometrics, 2004, 122, 127-136.	6.5	53
35	The Less-Volatile U.S. Economy. Journal of Business and Economic Statistics, 2004, 22, 80-93.	2.9	119
36	Permanent and transitory components of recessions. , 2002, , 19-39.		2

#	Article	IF	Citations
37	Common stochastic trends, common cycles, and asymmetry in economic fluctuations. Journal of Monetary Economics, 2002, 49, 1189-1211.	3.4	69
38	Permanent and transitory components of recessions. Empirical Economics, 2002, 27, 163-183.	3.0	67
39	Does an intertemporal tradeoff between risk and return explain mean reversion in stock prices?. Journal of Empirical Finance, 2001, 8, 403-426.	1.8	27
40	A Bayesian Approach To Testing for Markovâ€Switching in Univariate and Dynamic Factor Models. International Economic Review, 2001, 42, 989-1013.	1.3	34
41	Testing for Mean Reversion in Heteroskedastic Data II: Autoregression Tests Based on Gibbs-Sampling-Augmented Randomization. SSRN Electronic Journal, 1999, , .	0.4	5
42	Friedman's Plucking Model of Business Fluctuations: Tests and Estimates of Permanent and Transitory Components. SSRN Electronic Journal, 1999, , .	0.4	6
43	A Bayesian Approach to Testing for Markov Switching in Univariate and Dynamic Factor Models. SSRN Electronic Journal, 1999, , .	0.4	10
44	A Test for Structural Change in Markov-Switching Models: Has the U.S. Economy Become More Stable?. SSRN Electronic Journal, 1999, , .	0.4	2
45	The Long-Run U.S./U.K. Real Exchange Rate. Journal of Money, Credit and Banking, 1999, 31, 335.	1.6	79
46	Has the U.S. Economy Become More Stable? A Bayesian Approach Based on a Markov-Switching Model of the Business Cycle. Review of Economics and Statistics, 1999, 81, 608-616.	4.3	885
47	Friedman's Plucking Model of Business Fluctuations: Tests and Estimates of Permanent and Transitory Components. Journal of Money, Credit and Banking, 1999, 31, 317.	1.6	146
48	Testing for mean reversion in heteroskedastic data based on Gibbs-sampling-augmented randomization. Journal of Empirical Finance, 1998, 5, 131-154.	1.8	116
49	Testing for mean reversion in heteroskedastic data II: Autoregression tests based on Gibbs-sampling-augmented randomization. Journal of Empirical Finance, 1998, 5, 385-396.	1.8	35
50	Business Cycle Turning Points, A New Coincident Index, and Tests of Duration Dependence Based on a Dynamic Factor Model With Regime Switching. Review of Economics and Statistics, 1998, 80, 188-201.	4.3	328
51	The Long-Run U.S./U.K. Real Exchange Rate. SSRN Electronic Journal, 1997, , .	0.4	3
52	Transient fads and the crash of â€²87. Journal of Applied Econometrics, 1996, 11, 41-58.	2.3	28
53	Transient fads and the crash of â€˜87. Journal of Applied Econometrics, 1996, 11, 41-58.	2.3	2
54	Dynamic linear models with Markov-switching. Journal of Econometrics, 1994, 60, 1-22.	6.5	1,039

#	Article	IF	Citations
55	Unobserved-Component Time Series Models with Markov-Switching Heteroscedasticity: Changes in Regime and the Link between Inflation Rates and Inflation Uncertainty. Journal of Business and Economic Statistics, 1993, 11, 341.	2.9	32
56	Unobserved-Component Time Series Models With Markov-Switching Heteroscedasticity: Changes in Regime and the Link Between Inflation Rates and Inflation Uncertainty. Journal of Business and Economic Statistics, 1993, 11, 341-349.	2.9	116
57	The Time-Varying-Parameter Model for Modeling Changing Conditional Variance: The Case of the Lucas Hypothesis. Journal of Business and Economic Statistics, 1989, 7, 433-440.	2.9	40
58	The Time-Varying-Parameter Model for Modeling Changing Conditional Variance: The Case of the Lucas Hypothesis. Journal of Business and Economic Statistics, 1989, 7, 433.	2.9	35
59	Markov-Switching Models with Evolving Regime-Specific Parameters: Are Post-War Booms or Recessions All Alike?. SSRN Electronic Journal, 0, , .	0.4	1
60	Common Stochastic Trends, Common Cycles, and Asymmetry in Economic Fluctuations. SSRN Electronic Journal, 0, , .	0.4	2
61	Markov-Switching Models with Endogenous Explanatory Variables II: A Two-Step MLE Procedure with Standard-Error Correction. SSRN Electronic Journal, 0, , .	0.4	1
62	Estimation of a Forward-Looking Monetary Policy Rule: A Time-Varying Parameter Model using Ex-Post Data. SSRN Electronic Journal, 0, , .	0.4	7