

Yongcheol Shin

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6506155/publications.pdf>

Version: 2024-02-01

21
papers

17,739
citations

687363

13
h-index

839539

18
g-index

22
all docs

22
docs citations

22
times ranked

5761
citing authors

#	ARTICLE	IF	CITATIONS
1	Bounds testing approaches to the analysis of level relationships. <i>Journal of Applied Econometrics</i> , 2001, 16, 289-326.	2.3	11,119
2	Pooled Mean Group Estimation of Dynamic Heterogeneous Panels. <i>Journal of the American Statistical Association</i> , 1999, 94, 621-634.	3.1	3,720
3	Modelling Asymmetric Cointegration and Dynamic Multipliers in a Nonlinear ARDL Framework. , 2014, , 281-314.		1,510
4	Quantile cointegration in the autoregressive distributed-lag modeling framework. <i>Journal of Econometrics</i> , 2015, 188, 281-300.	6.5	287
5	Pooled Mean Group Estimation of Dynamic Heterogeneous Panels. <i>Journal of the American Statistical Association</i> , 1999, 94, 621.	3.1	252
6	Quantile Connectedness: Modeling Tail Behavior in the Topology of Financial Networks. <i>Management Science</i> , 2022, 68, 2401-2431.	4.1	212
7	LONG-RUN STRUCTURAL MODELLING. <i>Econometric Reviews</i> , 2002, 21, 49-87.	1.1	151
8	Forecast Uncertainties in Macroeconomic Modeling. <i>Journal of the American Statistical Association</i> , 2003, 98, 829-838.	3.1	142
9	Taxation and the asymmetric adjustment of selected retail energy prices in the UK. <i>Economics Letters</i> , 2013, 121, 411-416.	1.9	77
10	LONG-RUN STRUCTURAL MODELLING. <i>Econometric Reviews</i> , 2002, 21, 49-87.	1.1	38
11	Measuring the Connectedness of the Global Economy. <i>International Journal of Forecasting</i> , 2021, 37, 899-919.	6.5	35
12	Modelling Technical Efficiency in Cross Sectionally Dependent Stochastic Frontier Panels. <i>Journal of Applied Econometrics</i> , 2016, 31, 281-297.	2.3	31
13	Globalisation and technological convergence in the EU. <i>Journal of Productivity Analysis</i> , 2013, 40, 15-29.	1.6	21
14	Recent developments of the autoregressive distributed lag modelling framework. <i>Journal of Economic Surveys</i> , 2023, 37, 7-32.	6.6	20
15	Testing for Unit Roots in Dynamic Panels with Smooth Breaks and Cross-Sectionally Dependent Errors. <i>Computational Economics</i> , 2018, 52, 167-193.	2.6	18
16	Estimation and inference in heterogeneous spatial panels with a multifactor error structure. <i>Journal of Econometrics</i> , 2022, 229, 55-79.	6.5	9
17	Is Globalization Driving Efficiency? A Threshold Stochastic Frontier Panel Data Modeling Approach. <i>Review of International Economics</i> , 2012, 20, 563-579.	1.3	3
18	Exploring international linkages using generalised connectedness measures: The case of Korea. <i>International Review of Economics and Finance</i> , 2017, 50, 49-64.	4.5	3

#	ARTICLE	IF	CITATIONS
19	The Effects of Oil Price on the Korean Economy: A Global VAR Approach. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 981-991.	3.1	3
20	Nonlinear limits to arbitrage. <i>Journal of Futures Markets</i> , 0, , .	1.8	1
21	Dynamic Network Quantile Regression Model. <i>Journal of Business and Economic Statistics</i> , 0, , 1-15.	2.9	1