# Yongcheol Shin

List of Publications by Year
in descending order



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|---|---|---|---|
| 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 | Recent developments of the autoregressive distributed lag modelling framework. Journal of Economic Surveys, 2023, 37, 7-32. | 6.6 | 20 |
| 2 | Estimation and inference in heterogeneous spatial panels with a multifactor error structure. Journal of Econometrics, 2022, 229, 55-79. | 6.5 | 9 |
| 3 | Quantile Connectedness: Modeling Tail Behavior in the Topology of Financial Networks. Management Science, 2022, 68, 2401-2431. | 4.1 | 212 |
| 4 | Measuring the Connectedness of the Global Economy. International Journal of Forecasting, 2021, 37, 899-919. | 6.5 | 35 |
| 5 | The Effects of Oil Price on the Korean Economy: A Global VAR Approach. Emerging Markets Finance and Trade, 2018, 54, 981-991. | 3.1 | 3 |
| 6 | Testing for Unit Roots in Dynamic Panels with Smooth Breaks and Cross-Sectionally Dependent Errors. Computational Economics, 2018, 52, 167-193. | 2.6 | 18 |
| 7 | Exploring international linkages using generalised connectedness measures: The case of Korea. International Review of Economics and Finance, 2017, 50, 49-64. | 4.5 | 3 |
| 8 | Modelling Technical Efficiency in Cross Sectionally Dependent Stochastic Frontier Panels. Journal of Applied Econometrics, 2016, 31, 281-297. | 2.3 | 31 |
| 9 | Quantile cointegration in the autoregressive distributed-lag modeling framework. Journal of Econometrics, 2015, 188, 281-300. | 6.5 | 287 |
| 10 | Modelling Asymmetric Cointegration and Dynamic Multipliers in a Nonlinear ARDL Framework. , 2014, , 281-314. | | 1,510 |
| 11 | Globalisation and technological convergence in the EU. Journal of Productivity Analysis, 2013, 40, 15-29. | 1.6 | 21 |
| 12 | Taxation and the asymmetric adjustment of selected retail energy prices in the UK. Economics Letters, 2013, 121, 411-416. | 1.9 | 77 |
| 13 | Is Globalization Driving Efficiency? A Threshold Stochastic Frontier Panel Data Modeling Approach. Review of International Economics, 2012, 20, 563-579. | 1.3 | 3 |
| 14 | Forecast Uncertainties in Macroeconomic Modeling. Journal of the American Statistical Association, 2003, 98, 829-838. | 3.1 | 142 |
| 15 | LONG-RUN STRUCTURAL MODELLING. Econometric Reviews, 2002, 21, 49-87. | 1.1 | 151 |
| 16 | LONG-RUN STRUCTURAL MODELLING. Econometric Reviews, 2002, 21, 49-87. | 1.1 | 38 |
| 17 | Bounds testing approaches to the analysis of level relationships. Journal of Applied Econometrics, 2001, 16, 289-326. | 2.3 | 11,119 |
| 18 | Pooled Mean Group Estimation of Dynamic Heterogeneous Panels. Journal of the American Statistical Association, 1999, 94, 621-634. | 3.1 | 3,720 |

| # | Article | IF | Citations |
|---|---|---|---|
| 19 | Pooled Mean Group Estimation of Dynamic Heterogeneous Panels. Journal of the American Statistical Association, 1999, 94, 621. | 3.1 | 252 |
| 20 | Nonlinear limits to arbitrage. Journal of Futures Markets, 0, , . | 1.8 | 1 |
| 21 | Dynamic Network Quantile Regression Model. Journal of Business and Economic Statistics, 0, , 1-15. | 2.9 | 1 |