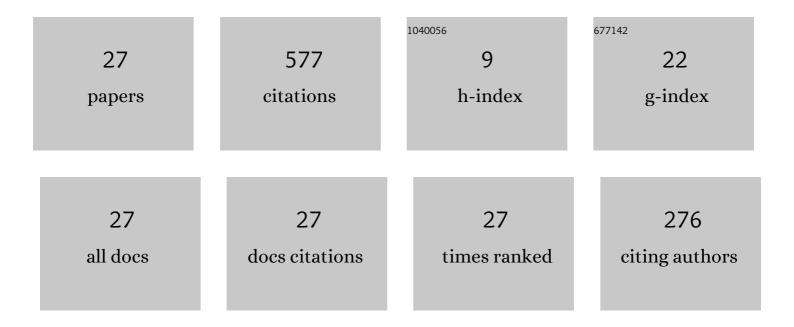
Jin Seo Cho

List of Publications by Year in descending order

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| # | Article | IF | CITATIONS |
|----|--|-----|-----------|
| 1 | Quantile cointegration in the autoregressive distributed-lag modeling framework. Journal of Econometrics, 2015, 188, 281-300. | 6.5 | 287 |
| 2 | Testing for Regime Switching. Econometrica, 2007, 75, 1671-1720. | 4.2 | 107 |
| 3 | Recent developments of the autoregressive distributed lag modelling framework. Journal of Economic Surveys, 2023, 37, 7-32. | 6.6 | 20 |
| 4 | Testing linearity using power transforms of regressors. Journal of Econometrics, 2015, 187, 376-384. | 6.5 | 19 |
| 5 | Testing for unobserved heterogeneity in exponential and Weibull duration models. Journal of Econometrics, 2010, 157, 458-480. | 6.5 | 18 |
| 6 | Revisiting Tests for Neglected Nonlinearity Using Artificial Neural Networks. Neural Computation, 2011, 23, 1133-1186. | 2.2 | 17 |
| 7 | Generalized runs tests for the IID hypothesis. Journal of Econometrics, 2011, 162, 326-344. | 6.5 | 14 |
| 8 | Sequentially testing polynomial model hypotheses using power transforms of regressors. Journal of Applied Econometrics, 2018, 33, 141-159. | 2.3 | 12 |
| 9 | Higher-Order Approximations for Testing Neglected Nonlinearity. Neural Computation, 2012, 24, 273-287. | 2.2 | 11 |
| 10 | Testing for the effects of omitted power transformations. Economics Letters, 2012, 117, 287-290. | 1.9 | 11 |
| 11 | Pythagorean generalization of testing the equality of two symmetric positive definite matrices. Journal of Econometrics, 2018, 202, 45-56. | 6.5 | 10 |
| 12 | Testing correct model specification using extreme learning machines. Neurocomputing, 2011, 74, 2552-2565. | 5.9 | 9 |
| 13 | Testing the Equality of Two Positive-Definite Matrices with Application to Information Matrix Testing. Advances in Econometrics, 2014, , 491-556. | 0.3 | 9 |
| 14 | Testing for Neglected Nonlinearity Using Twofold Unidentified Models under the Null and Hexic Expansions. , 2014, , 3-27. | | 6 |
| 15 | Infinite Density at the Median and the Typical Shape of Stock Return Distributions. Journal of Business and Economic Statistics, 2011, 29, 282-294. | 2.9 | 5 |
| 16 | DIRECTIONALLY DIFFERENTIABLE ECONOMETRIC MODELS. Econometric Theory, 2018, 34, 1101-1131. | 0.7 | 5 |
| 17 | TESTING FOR NEGLECTED NONLINEARITY USING EXTREME LEARNING MACHINES. International Journal of Uncertainty, Fuzziness and Knowlege-Based Systems, 2013, 21, 117-129. | 1.9 | 4 |
| 18 | An Alternative Proof That OLS is BLUE. Journal of Econometric Methods, 2012, 1, . | 0.6 | 3 |

Jin Seo Cho

| # | Article | IF | CITATIONS |
|----|--|-----|-----------|
| 19 | LAD ASYMPTOTICS UNDER CONDITIONAL HETEROSKEDASTICITY WITH POSSIBLY INFINITE ERROR DENSITIES. Econometric Theory, 2010, 26, 953-962. | 0.7 | 2 |
| 20 | Sequentially Testing Polynomial Model Hypotheses Using Power Transforms of Regressors. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 21 | Spillovers between exchange rate pressure and CDS bid-ask spreads, reserve assets and oil prices using the quantile ARDL model. International Economics, 2022, , . | 3.1 | 2 |
| 22 | Practical Kolmogorov–Smirnov Testing by Minimum Distance Applied to Measure Top Income Shares in Korea. Journal of Business and Economic Statistics, 2018, 36, 523-537. | 2.9 | 1 |
| 23 | Testing for the sandwich-form covariance matrix of the quasi-maximum likelihood estimator. Test, 2021, 30, 293-317. | 1.1 | 1 |
| 24 | PARAMETRIC CONDITIONAL MEAN INFERENCE WITH FUNCTIONAL DATA APPLIED TO LIFETIME INCOME CURVES. International Economic Review, 2022, 63, 391-456. | 1.3 | 1 |
| 25 | Testing Linearity Using Power Transforms of Regressors. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 26 | Sequentially Estimating the Approximate Conditional Mean Using Extreme Learning Machines. Entropy, 2020, 22, 1294. | 2.2 | 0 |
| 27 | LAD Asymptotics Under Conditional Heteroskedasticity with Possibly Infinite Error Densities. SSRN Electronic Journal, 0, , . | 0.4 | 0 |