Jin Seo Cho

List of Publications by Year
in descending order

27 papers	577 citations	1040056 9 h-index	677142 22 g-index
27 all docs	27 docs citations	27 times ranked	276 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	PARAMETRIC CONDITIONAL MEAN INFERENCE WITH FUNCTIONAL DATA APPLIED TO LIFETIME INCOME CURVES. International Economic Review, 2022, 63, 391-456.	1.3	1
3	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
4	Testing for the sandwich-form covariance matrix of the quasi-maximum likelihood estimator. Test, 2021, 30, 293-317.	1.1	1
5	Sequentially Estimating the Approximate Conditional Mean Using Extreme Learning Machines. Entropy, 2020, 22, 1294.	2.2	0
6	Sequentially testing polynomial model hypotheses using power transforms of regressors. Journal of Applied Econometrics, 2018, 33, 141-159.	2.3	12
7	Practical Kolmogorovâ€“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
8	Pythagorean generalization of testing the equality of two symmetric positive definite matrices. Journal of Econometrics, 2018, 202, 45-56.	6.5	10
9	DIRECTIONALLY DIFFERENTIABLE ECONOMETRIC MODELS. Econometric Theory, 2018, 34, 1101-1131.	0.7	5
10	Testing linearity using power transforms of regressors. Journal of Econometrics, 2015, 187, 376-384.	6.5	19
11	Quantile cointegration in the autoregressive distributed-lag modeling framework. Journal of Econometrics, 2015, 188, 281-300.	6.5	287
12	Testing the Equality of Two Positive-Definite Matrices with Application to Information Matrix Testing. Advances in Econometrics, 2014, , 491-556.	0.3	9
13	Testing for Neglected Nonlinearity Using Twofold Unidentified Models under the Null and Hexic Expansions. , 2014, , 3-27.		6
14	TESTING FOR NEGLECTED NONLINEARITY USING EXTREME LEARNING MACHINES. International Journal of Uncertainty, Fuzziness and Knowlege-Based Systems, 2013, 21, 117-129.	1.9	4
15	Higher-Order Approximations for Testing Neglected Nonlinearity. Neural Computation, 2012, 24, 273-287.	2.2	11
16	An Alternative Proof That OLS is BLUE. Journal of Econometric Methods, 2012, 1, .	0.6	3
17	Testing for the effects of omitted power transformations. Economics Letters, 2012, 117, 287-290.	1.9	11
18	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

#	Article	IF	Citations
19	Testing correct model specification using extreme learning machines. Neurocomputing, 2011, 74, 2552-2565.	5.9	9
20	Generalized runs tests for the IID hypothesis. Journal of Econometrics, 2011, 162, 326-344.	6.5	14
21	Revisiting Tests for Neglected Nonlinearity Using Artificial Neural Networks. Neural Computation, 2011, 23, 1133-1186.	2.2	17
22	LAD ASYMPTOTICS UNDER CONDITIONAL HETEROSKEDASTICITY WITH POSSIBLY INFINITE ERROR DENSITIES. Econometric Theory, 2010, 26, 953-962.	0.7	2
23	Testing for unobserved heterogeneity in exponential and Weibull duration models. Journal of Econometrics, 2010, 157, 458-480.	6.5	18
24	Testing for Regime Switching. Econometrica, 2007, 75, 1671-1720.	4.2	107
25	Sequentially Testing Polynomial Model Hypotheses Using Power Transforms of Regressors. SSRN Electronic Journal, 0, , .	0.4	2
26	Testing Linearity Using Power Transforms of Regressors. SSRN Electronic Journal, 0, , .	0.4	1
27	LAD Asymptotics Under Conditional Heteroskedasticity with Possibly Infinite Error Densities. SSRN Electronic Journal, 0, , .	0.4	0