Donggyu Kim

List of Publications by Year
in descending order

15 papers	237 citations	1478505 6 h-index	1474206 9 g-index
15 all docs	15 docs citations	15 times ranked	47 citing authors

#	Article	IF	Citations
1	State Heterogeneity Analysis of Financial Volatility using highâ€frequency Financial Data. Journal of Time Series Analysis, 2022, 43, 105-124.	1.2	6
2	Next generation models for portfolio risk management: An approach using financial big data. Journal of Risk and Insurance, 2022, 89, 765-787.	1.6	7
3	Volatility analysis with realized GARCH-ItÃ´ models. Journal of Econometrics, 2021, 222, 393-410.	6.5	25
4	Optimal sparse eigenspace and low-rank density matrix estimation for quantum systems. Journal of Statistical Planning and Inference, 2021, 213, 50-71.	0.6	2
5	Intelligent Initialization and Adaptive Thresholding for Iterative Matrix Completion: Some Statistical and Algorithmic Theory for<i>Adaptive-Impute</i>. Journal of Computational and Graphical Statistics, 2019, 28, 323-333.	1.7	1
6	Factor GARCH-ItÃ´ models for high-frequency data with application to large volatility matrix prediction. Journal of Econometrics, 2019, 208, 395-417.	6.5	38
7	Structured volatility matrix estimation for non-synchronized high-frequency financial data. Journal of Econometrics, 2019, 209, 61-78.	6.5	18
8	Robust High-Dimensional Volatility Matrix Estimation for High-Frequency Factor Model. Journal of the American Statistical Association, 2018, 113, 1268-1283.	3.1	50
9	Asymptotic theory for large volatility matrix estimation based on high-frequency financial data. Stochastic Processes and Their Applications, 2016, 126, 3527-3577.	0.9	49
10	Unified discrete-time and continuous-time models and statistical inferences for merged low-frequency and high-frequency financial data. Journal of Econometrics, 2016, 194, 220-230.	6.5	29
11	Overnight Garch-It^O Volatility Models. SSRN Electronic Journal, 0, , .	0.4	3
12	Adaptive Robust Large Volatility Matrix Estimation Based on High-Frequency Financial Data. SSRN Electronic Journal, 0, , .	0.4	5
13	Factor and Idiosyncratic VAR-Ito Volatility Models for Heavy-Tailed High-Frequency Financial Data. SSRN Electronic Journal, 0, , .	0.4	3
14	Conditional quantile analysis for realized GARCH models. Journal of Time Series Analysis, 0, , .	1.2	0
15	R&D employee training, the stock of technological knowledge, and R&D productivity. R and D Management, 0, , .	5.3	1