Dukpa Kim

Contact Information
Department of Economics
Korea University
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FIELDS OF INTEREST

Econometrics, Time Series Econometrics, Climate Econometrics

EDUCATION

Ph.D. in Economics, Boston University, Boston, MA, May 2007
MA in Political Economy, Boston University, Boston, MA, May 2007
B.A., International Economics, Seoul National University, Seoul, Korea, February 1997

ACADEMIC POSITIONS

A. Permanent positions

Professor, Korea University, September 2018 ~ preent
Associate Professor, Korea University, September 2013 ~ August 2018
Assistant Professor, Korea University, September 2012 ~ August 2013
Assistant Professor of Economics, University of Virginia, August 2007 ~ May 2013

B. University service

Deputy Vice President, Office of Planning and Budget, Korea University, October 2020 ~ October 2021
President, University Policy Research Institute, Korea University, October 2020 ~ October 2021
Director, Economic Policy Program, Graduate School of Policy Studies, Korea University, September 2020 ~ present

C. Visiting positions

Visiting Researcher, Boston University, September 2018 ~ August 2019
Visiting Assistant Professor, University of Michigan, June 2010 ~ June 2011

NON-ACADEMIC WORK EXPERIENCE

The Bank of Korea, January 1997 ~ July 2007 (on leave, March 1997 ~ April 1999 and August 2002 ~ July 2007)
Military Service, March 1997 ~ April 1999

PUBLICATIONS IN REFEREED JOURNALS

A. Structural Breaks

"Unit Root Tests Allowing for a Break in the Trend Function at an Unknown Time under Both the Null and Alternative Hypotheses", with Pierre Perron, *Journal of Econometrics* (2009) 148, 1-13.

"Assessing the Relative Power of Structural Break Tests Using a Framework Based on the Approximate Bahadur Slope", with Pierre Perron, *Journal of Econometrics* (2009) 149, 26-51.

"GLS-based Unit Root Tests with Multiple Structural Breaks under Both the Null and Alternative Hypotheses", with Josep Lluís Carrion-i-Silvestre and Pierre Perron, *Econometric Theory* (2009) 25, 1754-1792.

"Improved and Extended End-of-Sample Instability Tests Using a Feasible Quasi-Generalized Least Squares Procedure", *Econometric Theory* (2010) 26, 994-1031.

"Estimating a Common Deterministic Time Trend Break in Large Panels with Cross Sectional Dependence", *Journal of Econometrics* (2011) 164, 310-330.

"Common breaks in time trends for large panel data with a factor structure", *Econometrics Journal* (2014) 17, 301-337.

"Tests for Cointegration, Cobreaking and Cotrending in a System of Trending Variables" with J. L. Carrion-i-Silvestre, *Journal of Market Economy* (2018) 47, 189-209.

"Quasi-Likelihood Ratio Tests for Cointegration, Cobreaking and Cotrending" with J. L. Carrion-i-Silvestre, *Econometric Reviews* (2019) 38, 881-898.

B. Common Factors

"Divorce Law Reforms and Divorce Rates in the U.S.: An Interactive Fixed Effects Approach" with Tatsushi Oka, *Journal of Applied Econometrics* (2014) 29, 231-245.

"Multi-level Factor Analysis of Bond Risk Premia" with Y. Kim and Y. Park, *Studies in Nonlinear Dynamics & Econometrics* (2017) 21, 1-19.

"A Multi-level Common Factor Model: Asymptotic Theory and an Application" with I. Choi, Y. Kim, and N. Kwark, *Journal of Applied Econometrics* (2018) 33, 355-377.

"Test of Block Zero Restrictions in Factor Loadings" with Chirok Han, *Journal of Economic Theory and Econometrics* (2019) 30, 100-112.

"Testing for the Null of Block Zero Restrictions in Common Factor Models" with Chirok Han, *Economics Letters* (2020) 188, 1088903.

C. Climate Change

"Inference Related to Common Breaks in a Multivariate System with Joined Segmented Trends with Applications to Global and Hemispheric Temperatures" with Tatsushi Oka, Pierre Perron, and Francisco Estrada, *Journal of Econometrics* (2020), 214, 130-152.

"Statistical Tests of a Simple Energy Balance Equation in a Synthetic Model of Cotrending and Cointegration" with J. L.Carrion-i-Silvestre, *Journal of Econometrics* (2021), 224, 22-38.

"Spatial variations in the warming trend and the transition to more severe weather in midlatitudes" with F. Estrada and P. Perron, *Scientific Reports* (2021) 11:145.

"Anthropogenic influence in observed regional warming trends" with F. Estrada and P. Perron, *Communications Earth & Environment*, (2021) 2, 31. https://doi.org/10.1038/s43247-021-00102-0

"On the Invalidity of the Ordinary Least Squares Estimate of the Equilibrium Climate Sensitivity", *Theoretical and Applied Climatology*, (2021) 146, 21-27.

D. Miscellaneous

"Maximum Likelihood Estimation of Vector Autoregressions with Multivariate Stochastic Volatility", *Economics Letters* (2014) 123, 282-286.

"한국 경제변수에 대한 자기회귀 및 벡터자기회귀 모형의 예측성과 비교", 이진희 공저, *경제분석* (2014) 20, 116-151.

"한국에서의 대통령 지지율과 거시경제: 김영삼에서 이명박까지", 박지훈, 이우진 공저, *재정학연구* (2015), 8(4), 91-129.

"야구장 신축/개축 관중 수 효과 분석", 남재현, 형준 공저, *시장경제연구* (2016), 45(1), 67-87.

"코로나 시대 대학생활 기대충족에 영향을 미치는 대학교육서비스 요인 탐색: 학위유형 및 입학시기별", 이지영, 이선희 공저, *학습자중심교과교육연구* (2021), 21(16), 355-369.

"코로나 19 이후 급격한 물가상승의 원인 분석: 지출목적별 물가지수를 중심으로", 어윤종 공저, *한국경제포럼* (2022), 15(2), 1-20.

"단과대학의 역량기반 전공교육과정 설계를 위한 핵심역량과 전공역량 연계 모형 탐색", 유지선 공저, *학습자중심교과교육연구* (2022), 22(15), 189-210.

"구조벡터모형으로 살펴본 코로나 19 이후 인플레이션의 원인", 어윤종 공저, *시장경제연구* (2022), 51(3), 31-55.

WORKING PAPERS

"Structural Breaks and Instabilities at the End of Sample" with J. L.Carrion-i-Silvestre

"Time evolution of climate feedback sensitivity in the observed global mean surface temperature" with S. Y. Chang

"Macroeconomic impacts of climate change in Korea: a structural analysis of unexpected weather conditions" with Yun Jung Kim

"기후변화가 1 인당 지역생산에 미치는 영향 – 한국 광역시도 패널자료를 이용한 실증분석"

"한국의 기후변화가 농업소득에 미치는 영향 – 농가경제조사를 이용한 실증분석"

"한국의 기후변화가 제조업 노동생산성에 미치는 영향", 이홍식, 김준연 공저

FELLOWSHIPS, AWARDS AND GRANTS

The Korea Research Foundation Grant, NRF 2023S1A5A2A01082288, 2023-2024.
Outstanding Lecture Award, Korea University, Fall 2019
The Future Research Grant at Korea University K1822291, 2018
Outstanding Lecture Award, Korea University, Fall 2017
The Future Research Grant at Korea University, K1720611, 2017
The Future Research Grant at Korea University, K1614671, 2016
The Korea Research Foundation Grant, NRF 2016S1A5A2A03926092, 2016
The Korea Research Foundation Grant, NRF 2014S1A5A8018632, 2014
The Korea Research Foundation Grant, NRF-2013S1A5A8023644, 2013
Sesquicentennial Associateship, University of Virginia, 2010/2011
Bankard Fund for Political Economy, University of Virginia, 2010/2011, 2011/2012
Excellence in Diversity Fellow, University of Virginia, 2007/2008
Summer Research Award, Boston University, 2004, 2005, 2006
Special Research Fellowship, Boston University, Fall 2004, Fall 2005, Fall 2006
Teaching Fellowship, Boston University, Spring 2003, Fall 2003, Spring 2004, Spring 2005, Spring 2006

PRESENTATIONS

Econometrics Seminar, Department of Economics, Univ. of Michigan, 03/2008
Recent Development in Econometric Theory Session, the Korea-America Economic Association at the Annual Allied Social Science Associations Meeting, San Francisco, 01/2009.
The Applied Econometrics Workshop, Federal Reserve Bank of St. Louis, 03/2009.
Econometrics Seminar, Economics Dept., Columbia Univ., 11/2009.
Econometrics Seminar, Department of Economics, Boston Univ., 03/2010.
The 2010 International Symposium on Econometric Theory and Applications, Singapore, 04/2010.
The 10th World Congress of the Econometric Society, Shanghai, China, 08/2010.
Econometrics Seminar, Department of Economics, Syracuse Univ., 09/2010.

Symposium on Structural Change, Granger Center for Time Series Econometrics, Nottingham, UK, 12/2010.
Econometrics Seminar, Department of Economics Wayne State Univ., 02/ 2011.
The Midwest Econometrics Group 2011, Chicago, 10/2011.
Econometrics Seminar, Department of Economics, Penn State Univ., 11/ 2011.
The 5th CSDA International Conference on Computational and Financial Econometrics, London, UK, 12/2011.
Econometrics Seminar, Department of Economics, Yonsei Univ., 04/2012.
Econometrics Seminar, Department of Economics, Korea Univ., 04/2012.
Econometrics Seminar, Department of Economics, Kookmin Univ., 11/2012.
The 2013 Allied Economics Conference, the Korean Econometric Society, Econometrics session, Seoul, Korea, 02/2013.
T.S. Kim Memorial Seminar, Department of Economics, Seoul National Univ., 03/2013.
Econometrics Seminar, Department of Economics Hitotsubashi Univ., 07/2013.
The 2013 International Symposium on Econometric Theory and Applications, Seoul, Korea, 07/2013.
Econometrics Seminar, Department of Economics, Hanyang Univ. Erica Campus, 11/2013.
Econometrics Seminar, Department of Economics, Kyunghee Univ., 11/2013.
Econometrics Seminar, Department of Economics, National Univ. of Singapore, 12/2013.
The 2014 International Symposium on Econometric Theory and Applications, Taipei, Taiwan, 05/2014.
2014 Hitotsubashi-Sogang Conference on Econometrics, Seoul, Korea, 12/2014.
The 2015 International Symposium on Econometric Theory and Applications, Tokyo, Japan, 05/2015.
International Conference on Econometrics: Recent Advances in Micro & Macro Econometrics, Korean Univ., Seoul, Korea, 12/2015.
Japan-Korea Allied Econometrics Group, Tokyo, Japan, 11/2016.
Econometrics Seminar, The Korean Econometric Society, Seoul, Korea, 03/2018.
European Geosciences Union, General Assembly 2018, Vienna, Austria, 04/2018.
Econometrics Seminar, Department of Economics, Boston Univ., 03/2019.
BU Pi-day Econometrics conference, Boston Univ., Boston, USA, 03/2019.
Econometrics Seminar, Department of Economics, Syracuse Univ., 03/2019.
European Geosciences Union, General Assembly 2019, Vienna, Austria, 04/2019.
Econometric Models of Climate Change IV, Milan, Italy, 08/2019.
Singapore Economic Review Conference 2022, Singapore, 08/2022
JEA-KEA Academic Workshop, Tokyo, Japan, 12/2022
한국경제의 분석 패널, 제 116 차, 2023. 6 월, 한국금융연구원, 서울
2023 년 하계국제학술대회, 한국국제경제학회, 세션 7C, 2023. 6 월, 제주
경제학 세미나, 성균관대학교 경제학과, 2023. 9 월, 서울
Economics of climate change and environmental policy, LEO – University of Orleans, France, 10/2023

REFEREE SERVICE

China Economic Review, Computational Statistics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrics Journal, Economic Theory, Economics Bulletin, Empirical Economics, Energy Economics, International Economic Journal, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Demographic Economics, Journal of Economic Theory and

Econometrics, Journal of Econometrics, Journal of Economic Dynamics and Controls, Journal of Economic Review, Journal of Economic Theory and Econometrics, Journal of International Trade and Industry Studies, Journal of Money and Finance, Journal of Statistical Computation and Simulation, Journal of Statistical Planning and Inference, Journal of Time Series Analysis, Journal of Time Series Econometrics, Korean Economic Review, Review of Economics and Statistics, Oxford Bulletin of Economics and Statistics, Studies in Nonlinear Dynamics and Econometrics

TEACHING

Undergraduate Econometrics
- Univ. of Virginia: Fall 2007 ~ Spring 2010
- Korea Univ.: Winter 2018

Undergraduate Time Series Econometrics
- Univ. of Virginia: Fall 2011
- Korea Univ.: Fall 2015, Fall 2016, Fall 2017, every Spring semester since 2020

Undergraduate Statistics
- Yonsei Univ., Korea: Summer 2009
- Univ. of Michigan: Spring 2011
- Korea Univ.: every Fall semester since 2012

Master's Econometrics
- Univ. of Michigan: Spring 2011
- Korea Univ.: Fall 2012, Spring 2015, Spring 2017, Spring 2020, Spring 2022

Master's Time Series Econometrics
- Korea Univ.: every fall semeseter since 2014 (except for 2018)

Master's Advanced Time Series Econometrics
- Korea Univ.: Spring 2013, Spring 2014, Spring 2016, Spring 2018, Spring 2023

Ph.D. Time Series Econometrics
- Univ. of Virginia: Spring 2008, Spring 2009, Fall 2009, Fall 2011

Ph.D Statistics
- Boston Univ.: Fall 2018

CITIZENSHIP: Korea, Republic of.

국 문 경 력

성명: 김덕파 (金德波)

연구분야: 계량경제학, 시계열분석, 기후계량경제학, 기후변화 경제학

학력
- 경제학 석사 및 박사, 보스턴대학교, 2007
- 학사, 국제경제학과, 서울대학교, 1997

경력
- 교수, 고려대학교, 2018.9 월~현재
- 조교수 및 부교수, 고려대학교, 2012.9 월~2018.8 월
- 조교수, 버지니아대학교(University of Virginia), 2007.5 월~2013.5 월

교내봉사
- 부처장, 기획예산처, 고려대학교, 2020.10 월 ~ 2021.10 월
- 원장, 대학정책연구원, 고려대학교, 2020.10 월~ 2021.10 월
- 주임교수, 정책대학원 경제정책학과, 고려대학교, 2020.9 월~현재

교외봉사
- 서울시 지속가능발전위원회 위원, 2022.12 월~2024.12 월
- 이사, 한국경제학회, 2023.3 월~2024.2 월
- 사무국장, 한국경제학회, 2022.2 월~2023.2 월
- 사무국장, 한국계량경제학회, 2021.3 월~2022.2 월
- 편집위원회 총간사, 경제학연구, 2020.3 월~2022.2 월
- 개방이사, 학교법인 한국전력학원, 2020.3 월~현재
- 편집위원, Korean Economic Review, 2018.2 월~2022.2 월
- 한국은행 조사국 자문교수, 2016.7 월~2018.6 월
- 사무차장, 한국경제학회, 2015.2 월~2016.2 월

방문
- 방문학자, 보스턴대학교(Boston Univ.), 2018.9 월~2019.8 월
- 방문조교수, 미시간대학교(Univ. of Michigan, Ann Arbor), 2010.6 월~2011.6 월

박사전 경력
- 한국은행, 1997.1 월~2007.7 월 (입영휴직 1997.3 월~1999.4 월, 사비유학휴직 2002.8 월~2007.7 월)