Dukpa Kim

Contact Information
Department of Economics
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FIELDS OF INTEREST

Econometrics, Time Series Econometrics

ACADEMIC POSITIONS

A. Permanent positions

Professor, Korea University, September 2018 ~ present
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. Visiting positions

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

EDUCATION

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

PUBLICATIONS IN REFEREED JOURNALS

A. Structural Break Model

"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", *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 Factor Model

"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.

C. Climate Change

"Inference Related to Common Breaks in a Multivariate System with Joined Segmented Trends with Applications to Global and Hemispheric Temperatures" with T. Oka, P. Perron, and F. Estrada, forthcoming, *Journal of Econometrics*.

D. Miscellaneous

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

"Forecasting Korean Macroeconomic Variables with Autoregressions and Vector Autoregressions" with J. Lee, *Economic Analysis* (2014) 20, 116-151. (published in Korean)

"Presidential Popularity and Macroeconomy in South Korea: From Youngsam Kim to Myungbak Lee" with J. Park and W. Lee, *Korean Journal of Public Finance* (2015), 8(4), 91-129. (published in Korean)

"The everlasting Honeymoon Effect?" with J. Nahm and J. Hyung, *Journal of Market Economy* (2016), 45(1), 67-87. (published in Korean)

WORKING PAPERS

"Tests of Block Zero Restrictions in Common Factor Models" with C. Han.

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

"Statistical Tests of a Simple Energy Balance Equation in a Synthetic Model of Cotrending and Cointegration" with J. L.Carrion-i-Silvestre

"On the Invalidity of the Ordinary Least Squares Estimate of the Equilibrium and Transient Climate Sensitivities"

FELLOWSHIPS, AWARDS AND GRANTS

The Future Research Grant at Korea University K1822291, 2018
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, Economics Dept., University of Michigan, March 2008
Recent Development in Econometric Theory Session, the Korea-America Economic Association at the Annual Allied Social Science Associations Meeting, San Francisco, January 2009.
The Applied Econometrics Workshop, Federal Reserve Bank of St. Louis, March 2009.
Econometrics Seminar, Economics Dept., Columbia University, November 2009.
Econometrics Seminar, Economics Dept., Boston University, March 2010.

The 2010 International Symposium on Econometric Theory and Applications, Singapore, April 2010.
The 10th World Congress of the Econometric Society, Shanghai, China, August 2010.
Econometrics Seminar, Economics Dept., Syracuse University, September 2010.
Symposium on Structural Change, Granger Center for Time Series Econometrics, Nottingham, UK, December 2010.
Econometrics Seminar, Economics Dept. Wayne State University, February 2011.
The Midwest Econometrics Group 2011, Chicago, October 2011.
Econometrics Seminar, Economics Dept., Penn State University, November 2011.
The 5th CSDA International Conference on Computational and Financial Econometrics, London, UK, December 2011.
Econometrics Seminar, Economics Dept., Yonsei University, April 2012.
Econometrics Seminar, Economics Dept., Korea University, April 2012.
Econometrics Seminar, Economics Dept., Kookmin University, November 2012.
The 2013 Allied Economics Conference, the Korean Econometric Society, Econometrics session, Seoul, Korea, February 2013.
T.S. Kim Memorial Seminar, Economics Dept., Seoul National University, March 2013.
Econometrics Seminar, Economics Dept. Hitotsubashi University, July 2013.
The 2013 International Symposium on Econometric Theory and Applications, Seoul, Korea, July 2013.
Econometrics Seminar, Economics Dept., Hanyang University Erica Campus, November 2013.
Econometrics Seminar, Economics Dept., Kyunghee University, November 2013.
Econometrics Seminar, Economics Dept., National University of Singapore, December 2013.
The 2014 International Symposium on Econometric Theory and Applications, Taipei, Taiwan, May 2014.
2014 Hitotsubashi-Sogang Conference on Econometrics, Seoul, Korea, December 2014.
The 2015 International Symposium on Econometric Theory and Applications, Tokyo, Japan, May 2015.
International Conference on Econometrics: Recent Advances in Micro & Macro Econometrics, Korean University, Seoul, Korea, December 2015.
Japan-Korea Allied Econometrics Group, Tokyo, Japan, November 2016.
Econometrics Seminar, The Korean Econometric Society, Seoul, Korea, March 2018.
European Geosciences Union, General Assembly 2018, Vienna, Austria, April 2018.
Econometrics Seminar, Economics Dept., Boston University, March 2019.
BU Pi-day Econometrics conference, Boston University, Boston, USA, March 2019.
Econometrics Seminar, Economics Dept., Syracuse University, March 2019.
European Geosciences Union, General Assembly 2019, Vienna, Austria, April 2019.

REFEREE SERVICE

China Economic Review, Computational Statistics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrics Journal, Economic Theory, Economics Bulletin, Empirical 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
- University of Virginia: Fall 2007 ~ Spring 2010
- Korea University: Winter 2018

Undergraduate Time Series Econometrics
- University of Virginia: Fall 2011
- Korea University: Fall 2015, Fall 2016, Fall 2017

Undergraduate Statistics
- Yonsei University, Korea: Summer 2009
- University of Michigan: Spring 2011
- Korea University: Fall 2012 ~ Spring 2018

Master's Econometrics
- University of Michigan: Spring 2011
- Korea University: Fall 2012, Spring 2015, Spring 2017

Master's Time Series Econometrics
- Korea University: Fall 2014, Fall 2015, Fall 2016, Fall 2017

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

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

Ph.D Statistics
- Boston University: Fall 2018

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

LANGUAGES: Native in Korean, Not bad in English

CITIZENSHIP: Korea, Republic of.