CURRICULUM VITAE — CHANG SIK KIM

CONTACT INFORMATION

Sungkyunkwan University
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EMPLOYMENT

Professor, Department of Economics, Sungkyunkwan University, 2013-Present

Associate Professor, Department of Economics, Sungkyunkwan University, 2008-2013

Assistant Professor, Department of Economics, Sungkyunkwan University, 2007-2008

Assistant Professor, Department of Economics, Ewha Womens University, 2004-2007

Assistant Professor, Department of Economics, University of British Columbia, 2000-2003

EDUCATION

Ph.D., Economics, Yale University, 2000

M.A., Economics, Yale University, 1996

M.A., Economics, Seoul National University, 1995

B.A., Economics, Seoul National University, 1990

SCHOLARSHIPS, FELLOWSHIPS, AND GRANTS

2011, 2016, 2019 The Korean Research Foundation Grant

2013 Sungkyunkwan Samsung Research Grant

2009 Sungkyunkwan Research Grant

2006-2008 National Research Foundation of Korea

2001-2004 Social Sciences and Humanties Research Council of Canada (SSHRC) Grant

2000-2002 UBC Research Grant :

2000-2001 UBC- HSS Hampton Grant

1999 Carl A. Anderson Fellowship, Yale University

PUBLICATIONS

"The Dynamics of Nominal Exchange Rates in a Fractional Cointegration Model", *Journal of Economic Theory and Econometrics*, P. 79-105, 2006.

"Band Spectrum Least Squares in Fractional Cointegration Models with Unknown Fractional Integration Orders", *The Korean Economic Review*, P. 21-54, 2006.

"Long Run Covariance Matrices for Fractionally Integrated Processes", (with P.C.B Phillips), *Econometric Theory*, P. 1233-1247, 2007

"Nonlinear Regression for Unit Root Models with Autoregressive Errors", (with I.M. Kim), *Economics Letter*s, P. 326-329, 2008

"Log Periodogram Estimation with Nonstationary Processes", *Journal of Economic Theory and Econometrics*, P. 125-147, 2008

"Test for Spatial Dominances in the Distribution of Stock Returns: Evidence from the Korean Stock Market Before and After the East Asian Financial Crisis", *Studies in Nonlinear Dynamics & Econometrics*: Vol. 13: Iss. 4, Article 4., 2009

"Cointegrating Regressions with Time Heterogeneity", (with Joon Y. Park) *Econometric Reviews*, 29: 4, P. 397- 438. , 2010

"Local Linear Estimation of Nonparametric Cointegrating Regression", (with J. Kim) *Journal of Economic Theory and Econometrics*, Vol 21: Iss. 1, P. 23-42, 2010

"Do S&P 500 and Kospi Move Together? : A Functional Regression Approach", (with S. Kim) *The Korean Economic Review*, Vol 26: Iss. 2, P. 401-430, 2010

"Spurious Regressions Driven by Excessive Volatility", (with S. Lee) *Economics Letters*, Vol. 113, Iss. 3., P.292-297, 2011.

"A Novel Forecasting Procedure Based on Gap and Catch-up," (in Korean, with with J.Park, I.M. Kim, and S. Lee), *The Korean Journal of Economic Studies*, Vol 59, Iss. 3, 113-146. 2011

"Forecasting the Energy Demand Responses to Relative Price Changes," (in Korean, with I.M. Kim, and S. Park), *The Korean Journal of Economic Studies (*, Vol 59, Iss. 4, 1-30, 2011

"Partial Parametric Estimation for Nonstationary Nonlinear Regression", (with I.M. Kim), *Journal of Econometrics* 167, P.448-457, 2012.

"Testing the Monday effect Using High-Frequency Intraday Returns: stock returns: A Spatial Dominance Approach" (with S. Lee and I.M. Kim), *The Korean Economic Review*, Vol 28: Iss. 1, P.69-90, 2012.

"Efficient Estimation of Regression with Nonstationary Heteroskedasticity", (with H. Chung), *Journal of Economic Theory and Econometrics,* Vol 24, No. 3, P. 256-305, 2013

"Time varying Long-run Income and Output Elasticities of Electricity Demand with an Application to Korea" (with Y. Chang, Z.I. Miller, J. Park, and S. Park), *Energy Economics*, Vol 46, P. 334-347, 2014

"Equity Premium over Different Investment Horizons" (with E. Lee, I. Kim), *Empirical Economics,* Vol 48, P.1169-1187, 2015

"Nonstationarity in Time Series of State Densities" (with Y. Chang and J.Y. Park), *Journal of Econometrics*, Vol 192, Iss.1, P.152-167, 2016.

"A new approach to modeling the effects of temperature fluctuations on monthly electricity demand" (with Y. Chang, Z.I. Miller, J. Park, and S. Park), *Energy Economics*, Vol 60, P. 206-216, 2016

"Disentangling temporal patterns in elasticities: A functional coefficient panel analysis of electricity demand" (with Y. Chang, Y. Choi, Z.I. Miller, and J. Park), *Energy Economics*, Vol 60, P. 232-243, 2016

"Estimating the Price Elasticity of Peak Residential Demand using High Frequency Data", (with S. Hong) *Journal of Economic Theory and Econometrics,* Vol 29, Iss. 1, P. 48-74, 2018

"RMB Bloc in East Asia: Too Early to Talk about it?", (with S. Kim and Y. Wang) *Asian Economic Papers,* Vol 17, No. 3, P. 31-48, 2018

"Additive Endogenous Regime Switching GARCH Model", (with H. Yang and H. Han) *Journal of Economic Theory and Econometrics,* Vol 30, Iss. 2, P. 20-54, 2019

"World Distribution of Income for 1970-2010: Dramatic Improvement in World Income Inequality during the 2000s " (with S. Hong and H. Han), *Empirical Economics,* 2019

"Evaluating Trends in Time Series of Distributions: A Spatial Fingerprint of Human Effects on Climate" (with Y. Chang, R.K. Kaufmann, J.I. Miller, J. Park, S. Park) *Journal of Econometrics*, Vol 214, Iss.1, P.274-294, 2020

"Forecasting Regional Long-run Energy Demand: A Functional Coefficient Panel

Approach" (with Y. Chang, Y. Choi, J.I. Miller, J. Park) *Energy Economics*, Vol 96, P. 105-117, 2021

RESEARCH IN PROGRESS

"Identifying and Estimation the Longrun Effect of Income Distribution on Aggregate Consumption" (with Y. Chang, H.Kim and J.Y. Park)

"Nonparametric Time Series Regression with Nonstationaty Stochastic Volatility" (with J. Kim)

"Common Factors and Heterogeneity in Economic Relastionship: A functional coefficient panel approach" (with Y. Chang, Y. Choi, J.I. Miller, J. Park)

ACADEMIC ACTIVITIES

Program Committee, The International Symposium on Econometric Theory and Applications, 2013

Co-Editor, Korean Economic Review, Korean Economic Association, 2016-.

Co-Editor, Journal of Economic Theory and Econometrics, Korean Econometric Society, 2009-2011.

Associate Editor, Journal of Economic Theory and Econometrics, Korean Econometric Society, 2007-2009.

Associate Editor, The Korean Journal of Economic Studies, The Korean Economics Association, 2007-2011.

TEACHING

Undergraduate: Introduction to Empirical Economics, Introduction to Econometrics, Probability and Statistics for Economists

Graduate: Econometric Theory I, II: Advanced Econometrics, Time Series Analysis, Econometric Methods of Economic Research

COMMITTEE

2008 - Present: Forecast Consultant, Korea Power Exchange, Korea Electric Power Corporations, Seoul, Korea.

2008 - Present: Forecast Consultant, Korea Gas Corporation, Seoul, Korea.

2013: The 2^{nd} National Energy Planning Committee

2013 The 9th International Symposium on Econometric Theory and Applications: Program Committee Member

2016 Time Series Workshop on Macro and Financial Economics: Program Committee Member

2017 International on Recent Trends in Economics: Program Committee Member