

Dukpa Kim

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FIELDS OF INTEREST

Econometrics, Time Series Econometrics

CURRENT POSITION

Assistant Professor, Department of Economics, University of Virginia, August 2007~

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

FELLOWSHIPS AND AWARDS

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

EXPERIENCE CATEGORIES

The Bank of Korea, May 1999 ~ July 2002
Military Service, March 1997 ~ April 1999

REFEREE SERVICE

Econometrics Journal, Econometric Theory, Economics Bulletin

WORKING PAPERS

“Unit Root Tests Allowing for a Break in the Trend Function at an Unknown Time under Both the Null and Alternative Hypotheses”, August 2006, Revised November 2007, with Pierre Perron

“GLS-based Unit Root Tests with Multiple Structural Breaks under Both the Null and Alternative Hypotheses”, September 2007, Revised January 2008, with Josep Lluís Carrion-i-Silvestre and Pierre Perron

“Assessing the Relative Power of Structural Break Tests Using a Framework Based on the Approximate Bahadur Slope”, October 2006, Revised April 2008, with Pierre Perron

“Improved and Extended End-of-Sample Instability Tests Using a Quasi Feasible Generalized Least Squares Procedure”, September 2006, Revised May 2008.

WORK IN PROGRESS

“Estimation of a Deterministic Trend Break in Large Panels with Cross-sectional Dependency”

“Joint Test of Exogeneity and Relevance of Instrumental Variables”

LANGUAGES: Native in Korean, Fluent in English

CITIZENSHIP: Korean, (H1B visa)