Dukpa Kim

Monroe Hall, McCormick Rd.
Charlottesville, VA 22903
Web site: http://people.virginia.edu/~dk4p/

Phone: (434) 924-7581
Fax: (434) 982-2904
Email: dk4p@virginia.edu

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

China Economic Review, Econometrics Journal, Econometric Theory, Economics Bulletin, Journal of Business and Economic Statistics, Journal of Econometrics

WORKING PAPERS

"Estimating a Common Deterministic Time Trend Break in Large Panels with Cross-sectional Dependence"

"Likelihood Based Joint Test for the Exogeneity and the Relevance of Instrumental Variables" with Yoonseok Lee (submitted)

PUBLICATIONS

"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, forthcoming, *Econometric Theory*.

"Improved and Extended End-of-Sample Instability Tests Using a Feasible Quasi-Generalized Least Squares Procedure", forthcoming, *Econometric Theory*

PRESENTATION

Econometrics Seminar, Economics Dept., University of Michigan, March, 2008

Recent Development in Econometric Theory Session, the Korea-America Economic Association at the Annual ASSA Meeting, San Francisco, January 2009

The Applied Econometrics Workshop, Federal Reserve Bank of St. Louis, March, 2009

TEACHING

Undergraduate level: Introduction to Econometrics (Univ. of Virginia, Fall 2007, Spring 2008, Fall 2008, Spring 2009, Fall 2009) Introduction to Statistics (Yonsei University, Summer 2009)

Graduate level: Time Series Econometrics (Univ. of Virginia, Spring 2008, Spring 2009, Fall 2009)

LANGUAGES: Native in Korean, Not so bad in English

CITIZENSHIP: Korean, (H1B Visa)