

Raja Velu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11508600/publications.pdf>

Version: 2024-02-01

3
papers

88
citations

2258059

3
h-index

2550090

3
g-index

3
all docs

3
docs citations

3
times ranked

44
citing authors

| # | ARTICLE | IF | CITATIONS |
|---|---|-----|-----------|
| 1 | Volume and Volatility in a Common-Factor Mixture of Distributions Model. Journal of Financial and Quantitative Analysis, 2014, 49, 33-49. | 3.5 | 19 |
| 2 | Testing multi-beta asset pricing models. Journal of Empirical Finance, 1999, 6, 219-241. | 1.8 | 33 |
| 3 | Testing for omitted variables and non-linearity in regression models for longitudinal data. Statistics in Medicine, 1994, 13, 2219-2231. | 1.6 | 36 |