Alex Maynard

List of Publications by Year
in descending order

18 papers	393 citations	1040056 9 h-index	996975 15 g-index
18 all docs	18 docs citations	18 times ranked	198 citing authors

#	Article	IF	Citations
1	Fuel-feed-livestock price linkages under structural changes. Applied Economics, 2022, 54, 206-223.	2.2	4
2	Long-horizon stock valuation and return forecasts based on demographic projections. Journal of Empirical Finance, 2022, , .	1.8	0
3	Special Issue â€œCelebrated Econometricians: Peter Phillipsâ€• Econometrics, 2021, 9, 29.	0.9	0
4	The finite sample power of long-horizon predictive tests in models with financial bubbles. International Review of Financial Analysis, 2019, 63, 418-430.	6.6	3
5	Asymmetric spotâ€futures price adjustments in grain markets. Journal of Futures Markets, 2018, 38, 1549-1564.	1.8	6
6	The Impact of Local Ethanol Production on the Corn Basis in Ontario. Canadian Journal of Agricultural Economics, 2017, 65, 409-430.	2.1	5
7	Empirical analysis of corn and soybean basis in Canada. Applied Economics, 2015, 47, 5491-5509.	2.2	5
8	Assessing the Power of Long-Horizon Predictive Tests in Models of Bull and Bear Markets. Advances in Econometrics, 2014, , 673-711.	0.3	1
9	Long Memory Regressors and Predictive Testing: A Two-stage Rebalancing Approach. Econometric Reviews, 2013, 32, 318-360.	1.1	19
10	Persistence-robust surplus-lag Granger causality testing. Journal of Econometrics, 2012, 169, 293-300.	6.5	34
11	Localized level crossing random walk test robust to the presence of structural breaks. Computational Statistics and Data Analysis, 2012, 56, 3322-3344.	1.2	1
12	Sensitivity of Impulse Responses to Small Low-Frequency Comovements: Reconciling the Evidence on the Effects of Technology Shocks. Journal of Business and Economic Statistics, 2011, 29, 455-467.	2.9	20
13	Public insurance and private savings: who is affected and by how much?. Journal of Applied Econometrics, 2009, 24, 282-308.	2.3	31
14	COVARIANCE-BASED ORTHOGONALITY TESTS FOR REGRESSORS WITH UNKNOWN PERSISTENCE. Econometric Theory, 2009, 25, 63-116.	0.7	19
15	The forward premium anomaly: statistical artefact or economic puzzle? New evidence from robust tests. Canadian Journal of Economics, 2006, 39, 1244-1281.	1.2	24
16	Testing forward rate unbiasedness allowing for persistent regressors. Journal of Empirical Finance, 2005, 12, 613-628.	1.8	32
17	Testing for Forward-Rate Unbiasedness: On Regression in Levels and in Returns. Review of Economics and Statistics, 2003, 85, 313-327.	4.3	30
18	Rethinking an old empirical puzzle: econometric evidence on the forward discount anomaly. Journal of Applied Econometrics, 2001, 16, 671-708.	2.3	159