Francisco PeÃ±aranda

List of Publications by Year
in descending order

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Version: 2024-02-01

7 papers	65 citations	2258059 3 h-index	2272923 4 g-index
7 all docs	7 docs citations	7 times ranked	29 citing authors

#	Article	IF	Citations
1	A Unifying Approach to the Empirical Evaluation of Asset Pricing Models. Review of Economics and Statistics, 2015, 97, 412-435.	4.3	28
2	Spanning tests in return and stochastic discount factor meanâ€“variance frontiers: A unifying approach. Journal of Econometrics, 2012, 170, 303-324.	6.5	19
3	Understanding Portfolio Efficiency with Conditioning Information. Journal of Financial and Quantitative Analysis, 2016, 51, 985-1011.	3.5	15
4	Duality in mean-variance frontiers with conditioning information. Journal of Empirical Finance, 2016, 38, 762-785.	1.8	2
5	Nonparametric Specification Testing of Conditional Asset Pricing Models. Journal of Business and Economic Statistics, 0, , 1-15.	2.9	1
6	Targets, Predictability, and Performance. Management Science, 2022, 68, 1537-1555.	4.1	0
7	Discussion of Identification Robust Testing of Risk Premia in Finite Samples. Journal of Financial Econometrics, 0, , .	1.5	0