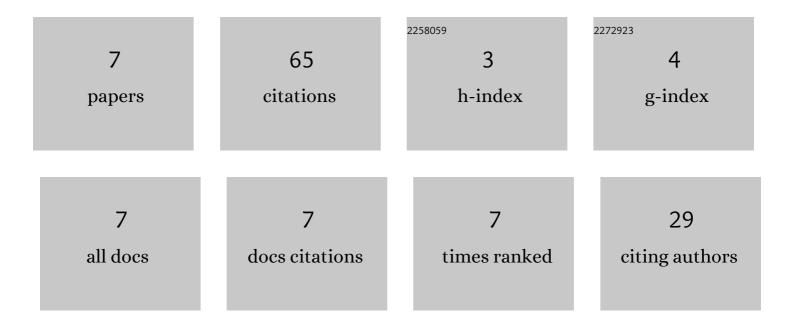
Francisco Peñaranda

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/4299897/publications.pdf Version: 2024-02-01



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