

# Francisco Peñaranda

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4299897/publications.pdf>

Version: 2024-02-01

7  
papers

65  
citations

2258059

3  
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2272923

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g-index

7  
all docs

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29  
citing authors

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