Hande Karabiyik

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Estimating the Speed of Adjustment of Leverage in the Presence of Interactive Effects. Journal of Financial Econometrics, 2022, 20, 942-960.	1.5	4
2	Panel data measures of price discovery. Econometric Reviews, 2022, 41, 269-290.	1.1	6
3	On the robustness of the pooled CCE estimator. Journal of Econometrics, 2021, 220, 325-348.	6.5	31
4	Forecasting using cross-section averageâ€"augmented time series regressions. Econometrics Journal, 2021, 24, 315-333.	2.3	5
5	Econometric Analysis of Panel Data Models with Multifactor Error Structures. Annual Review of Economics, 2019, 11, 495-522.	5.5	8
6	CCE estimation of factorâ€augmented regression models with more factors than observables. Journal of Applied Econometrics, 2019, 34, 268-284.	2.3	17
7	Islamic spot and index futures markets: Where is the price discovery?. Pacific-Basin Finance Journal, 2018, 52, 123-133.	3.9	16
8	Testing for Predictability in panels with General Predictors. Journal of Applied Econometrics, 2017, 32, 554-574.	2.3	33
9	On the role of the rank condition in CCE estimation of factor-augmented panel regressions. Journal of Econometrics, 2017, 197, 60-64.	6.5	38
10	On the estimation and testing of predictive panel regressions. Journal of International Financial Markets, Institutions and Money, 2016, 45, 115-125.	4.2	3