

Stéphane Chretien

List of Publications by Year in descending order

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Version: 2024-02-01

12
papers

59
citations

1937685

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1720034

7
g-index

12
all docs

12
docs citations

12
times ranked

23
citing authors

#	ARTICLE	IF	CITATIONS
1	Portfolio Performance Measurement: a No Arbitrage Bounds Approach. <i>European Financial Management</i> , 2009, 15, 298-339.	2.9	12
2	Election outcomes and financial market returns in Canada. <i>North American Journal of Economics and Finance</i> , 2009, 20, 1-23.	3.5	12
3	Mutual Fund Performance Evaluation and Best Clienteles. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 1577-1604.	3.5	12
4	Bounds on the autocorrelation of admissible stochastic discount factors. <i>Journal of Banking and Finance</i> , 2012, 36, 1943-1962.	2.9	6
5	Effects of pension fund freezing on firm performance and risk. <i>Canadian Journal of Administrative Sciences</i> , 2017, 34, 306-320.	1.5	6
6	Assessing Asset Pricing Model Misspecification with a Returns Decomposition. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	3
7	Performance and conservatism of monthly FHS VaR: An international investigation. <i>International Review of Financial Analysis</i> , 2010, 19, 323-333.	6.6	3
8	The Performance of Market Timing Measures in a Simulated Environment *. <i>Review of Finance</i> , 2016, 20, 1153-1187.	6.3	3
9	Should Investors Pay Attention to Domestic and US Election Regimes? A Canadian Perspective. <i>International Journal of Economics and Finance</i> , 2015, 7, .	0.3	1
10	Bounds on the Autocorrelation of Admissible Stochastic Discount Factors. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
11	Les effets du gel d'une caisse de retraite sur la performance et le risque des entreprises. <i>Canadian Journal of Administrative Sciences</i> , 2017, 34, 01-016.	1.5	0
12	COST OF EQUITY FOR ENERGY UTILITIES: BEYOND THE CAPM. <i>Energy Studies Review</i> , 2014, 18, .	0.2	0