

Stéphane Chretien

List of Publications by Year in descending order

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Version: 2024-02-01

12
papers

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citations

1937685

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12
all docs

12
docs citations

12
times ranked

23
citing authors

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