

# Marie-Claude Beaulieu

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7237060/publications.pdf>

Version: 2024-02-01

11  
papers

300  
citations

1307594

7  
h-index

1372567

10  
g-index

11  
all docs

11  
docs citations

11  
times ranked

168  
citing authors

#	ARTICLE	IF	CITATIONS
1	The impact of political risk on the volatility of stock returns: the case of Canada. <i>Journal of International Business Studies</i> , 2005, 36, 701-718.	7.3	89
2	Multivariate Tests of Mean-Variance Efficiency With Possibly Non-Gaussian Errors. <i>Journal of Business and Economic Statistics</i> , 2007, 25, 398-410.	2.9	68
3	Exact Skewness-Kurtosis Tests for Multivariate Normality and Goodness-of-Fit in Multivariate Regressions with Application to Asset Pricing Models*. <i>Oxford Bulletin of Economics and Statistics</i> , 2003, 65, 891-906.	1.7	43
4	Identification-Robust Estimation and Testing of the Zero-Beta CAPM. <i>Review of Economic Studies</i> , 2013, 80, 892-924.	5.4	43
5	Asset-pricing anomalies and spanning: Multivariate and multifactor tests with heavy-tailed distributions. <i>Journal of Empirical Finance</i> , 2010, 17, 763-782.	1.8	19
6	Multivariate residual-based finite-sample tests for serial dependence and ARCH effects with applications to asset pricing models. <i>Journal of Applied Econometrics</i> , 2010, 25, 263-285.	2.3	18
7	Exact confidence sets and goodness-of-fit methods for stable distributions. <i>Journal of Econometrics</i> , 2014, 181, 3-14.	6.5	7
8	Firm-specific risk and IPO market cycles. <i>Applied Economics</i> , 2015, 47, 5354-5377.	2.2	5
9	Less is more: Testing financial integration using identification-robust asset pricing models. <i>Journal of International Financial Markets, Institutions and Money</i> , 2016, 45, 171-190.	4.2	5
10	Does idiosyncratic risk matter in IPO long-run performance?. <i>Review of Quantitative Finance and Accounting</i> , 2020, 55, 935-981.	1.6	3
11	Le prix du risque. <i>L'Actualit� Economique</i> , 2017, 93, 477-495.	0.1	0