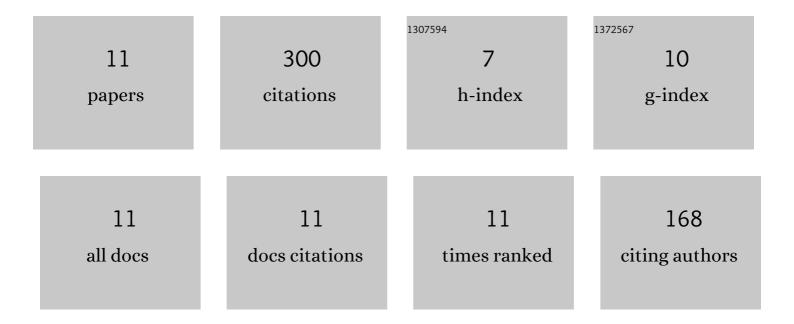
Marie-Claude Beaulieu

List of Publications by Year in descending order

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