Marie-Claude Beaulieu

List of Publications by Year
in descending order

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	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'ActualitÃ© Ã©conomique, 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 Meanâ€"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