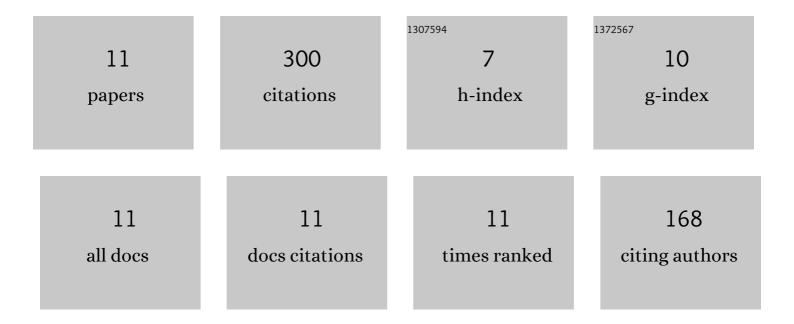
Marie-Claude Beaulieu

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 |