

# Lynda Khalaf

## List of Publications by Year in descending order

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Version: 2024-02-01

40  
papers

876  
citations

516710

16  
h-index

526287

27  
g-index

41  
all docs

41  
docs citations

41  
times ranked

414  
citing authors

#	ARTICLE	IF	CITATIONS
1	Inflation dynamics and the New Keynesian Phillips Curve: An identification robust econometric analysis. <i>Journal of Economic Dynamics and Control</i> , 2006, 30, 1707-1727.	1.6	81
2	Simulation-based finite sample normality tests in linear regressions. <i>Econometrics Journal</i> , 1998, 1, C154-C173.	2.3	77
3	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
4	Simulation-based finite-sample tests for heteroskedasticity and ARCH effects. <i>Journal of Econometrics</i> , 2004, 122, 317-347.	6.5	67
5	Simulation based finite and large sample tests in multivariate regressions. <i>Journal of Econometrics</i> , 2002, 111, 303-322.	6.5	55
6	Exact tests for contemporaneous correlation of disturbances in seemingly unrelated regressions. <i>Journal of Econometrics</i> , 2002, 106, 143-170.	6.5	54
7	Identification-robust analysis of DSGE and structural macroeconomic models. <i>Journal of Monetary Economics</i> , 2013, 60, 340-350.	3.4	45
8	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
9	Identification-Robust Estimation and Testing of the Zero-Beta CAPM. <i>Review of Economic Studies</i> , 2013, 80, 892-924.	5.4	43
10	Environmental Kuznets Curve: Tipping Points, Uncertainty and Weak Identification. <i>Environmental and Resource Economics</i> , 2015, 60, 285-315.	3.2	37
11	Forecasting commodity prices: GARCH, jumps, and mean reversion. <i>Journal of Forecasting</i> , 2008, 27, 279-291.	2.8	34
12	On Jumps and ARCH Effects in Natural Resource Prices: An Application to Pacific Northwest Stumpage Prices. <i>American Journal of Agricultural Economics</i> , 2002, 84, 387-400.	4.3	31
13	Simulation-based exact jump tests in models with conditional heteroskedasticity. <i>Journal of Economic Dynamics and Control</i> , 2003, 28, 531-553.	1.6	25
14	Identification robust confidence set methods for inference on parameter ratios with application to discrete choice models. <i>Journal of Econometrics</i> , 2010, 157, 317-327.	6.5	19
15	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
16	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
17	Finite sample multivariate tests of asset pricing models with coskewness. <i>Computational Statistics and Data Analysis</i> , 2009, 53, 2008-2021.	1.2	17
18	On the precision of Calvo parameter estimates in structural NKPC models. <i>Journal of Economic Dynamics and Control</i> , 2010, 34, 1582-1595.	1.6	16

#	ARTICLE	IF	CITATIONS
19	Identification-robust simulation-based inference in joint discrete/continuous models for energy markets. Computational Statistics and Data Analysis, 2008, 52, 3148-3161.	1.2	14
20	A cross-section analysis of financial market integration in North America using a four factor model. International Journal of Managerial Finance, 2009, 5, 248-267.	1.1	14
21	Finite sample inference methods for dynamic energy demand models. Journal of Applied Econometrics, 2007, 22, 1211-1226.	2.3	13
22	Finite-sample Resampling-based Combined Hypothesis Tests, with Applications to Serial Correlation and Predictability. Communications in Statistics Part B: Simulation and Computation, 2015, 44, 2329-2347.	1.2	12
23	An identification-robust test for time-varying parameters in the dynamics of energy prices. Journal of Applied Econometrics, 2012, 27, 603-624.	2.3	11
24	Permutation Tests for Comparing Inequality Measures. Journal of Business and Economic Statistics, 2019, 37, 457-470.	2.9	10
25	Exact tests of the stability of the Phillips curve: the Canadian case. Computational Statistics and Data Analysis, 2005, 49, 445-460.	1.2	9
26	Factor-Based Identification-Robust Inference in IV Regressions. Journal of Applied Econometrics, 2016, 31, 821-842.	2.3	8
27	Identification and inference in two-pass asset pricing models. Journal of Economic Dynamics and Control, 2016, 70, 165-177.	1.6	8
28	Estimation uncertainty in structural inflation models with real wage rigidities. Computational Statistics and Data Analysis, 2010, 54, 2554-2561.	1.2	7
29	Exact confidence sets and goodness-of-fit methods for stable distributions. Journal of Econometrics, 2014, 181, 3-14.	6.5	7
30	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
31	Monte Carlo two-stage indirect inference (2SIF) for autoregressive panels. Journal of Econometrics, 2020, 218, 419-434.	6.5	3
32	Exact test for breaks in covariance in multivariate regressions. Economics Letters, 2007, 95, 241-246.	1.9	2
33	Identification-Robust Estimation and Testing of the Zero-Beta CAPM. SSRN Electronic Journal, 2011, , .	0.4	2
34	Multilevel and Tail Risk Management. Journal of Financial Econometrics, 2022, 20, 839-874.	1.5	2
35	An Identification-Robust Test for Time-Varying Parameters in the Dynamics of Energy Prices. SSRN Electronic Journal, 0, , .	0.4	0
36	Simultaneous Indirect Inference, Impulse Responses and ARMA Models. Econometrics, 2020, 8, 12.	0.9	0

#	ARTICLE	IF	CITATIONS
37	Projection-based inference with particle swarm optimization. Journal of Economic Dynamics and Control, 2021, 128, 104138.	1.6	0
38	Comment on: Identification Robust Testing of Risk Premia in Finite Samples. Journal of Financial Econometrics, 0, , .	1.5	0
39	Identification-Robust Factor Pricing: Canadian Evidence. L'Actualit��conomique, 2015, 91, 235-252.	0.1	0
40	Identification-Robust Inference With Simulation-Based Pseudo-Matching. Journal of Business and Economic Statistics, 2023, 41, 321-338.	2.9	0