Lynda Khalaf

List of Publications by Year
in descending order

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	Identification-Robust Inference With Simulation-Based Pseudo-Matching. Journal of Business and Economic Statistics, 2023, 41, 321-338.	2.9	0
2	Multilevel and Tail Risk Management. Journal of Financial Econometrics, 2022, 20, 839-874.	1.5	2
3	Projection-based inference with particle swarm optimization. Journal of Economic Dynamics and Control, 2021, 128, 104138.	1.6	0
4	Monte Carlo two-stage indirect inference (2SIF) for autoregressive panels. Journal of Econometrics, 2020, 218, 419-434.	6.5	3
5	Simultaneous Indirect Inference, Impulse Responses and ARMA Models. Econometrics, 2020, 8, 12.	0.9	0
6	Permutation Tests for Comparing Inequality Measures. Journal of Business and Economic Statistics, 2019, 37, 457-470.	2.9	10
7	Factorâ€Based Identificationâ€Robust Interference in IV Regressions. Journal of Applied Econometrics, 2016, 31, 821-842.	2.3	8
8	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
9	Identification and inference in two-pass asset pricing models. Journal of Economic Dynamics and Control, 2016, 70, 165-177.	1.6	8
10	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
11	Environmental Kuznets Curve: Tipping Points, Uncertainty and Weak Identification. Environmental and Resource Economics, 2015, 60, 285-315.	3.2	37
12	Identification-Robust Factor Pricing: Canadian Evidence. L'ActualitÃ© Ã©conomique, 2015, 91, 235-252.	0.1	0
13	Exact confidence sets and goodness-of-fit methods for stable distributions. Journal of Econometrics, 2014, 181, 3-14.	6.5	7
14	Identification-robust analysis of DSGE and structural macroeconomic models. Journal of Monetary Economics, 2013, 60, 340-350.	3.4	45
15	Identification-Robust Estimation and Testing of the Zero-Beta CAPM. Review of Economic Studies, 2013, 80, 892-924.	5.4	43
16	An identificationâ€robust test for timeâ€varying parameters in the dynamics of energy prices. Journal of Applied Econometrics, 2012, 27, 603-624.	2.3	11
17	Identification-Robust Estimation and Testing of the Zero-Beta CAPM. SSRN Electronic Journal, 2011, , .	0.4	2
18	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

#	Article	IF	Citations
19	Identification robust confidence set methods for inference on parameter ratios with application to discrete choice models. Journal of Econometrics, 2010, 157, 317-327.	6.5	19
20	On the precision of Calvo parameter estimates in structural NKPC models. Journal of Economic Dynamics and Control, 2010, 34, 1582-1595.	1.6	16
21	Estimation uncertainty in structural inflation models with real wage rigidities. Computational Statistics and Data Analysis, 2010, 54, 2554-2561.	1.2	7
22	Asset-pricing anomalies and spanning: Multivariate and multifactor tests with heavy-tailed distributions. Journal of Empirical Finance, 2010, 17, 763-782.	1.8	19
23	Finite sample multivariate tests of asset pricing models with coskewness. Computational Statistics and Data Analysis, 2009, 53, 2008-2021.	1.2	17
24	A crossâ€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
25	Forecasting commodity prices: GARCH, jumps, and mean reversion. Journal of Forecasting, 2008, 27, 279-291.	2.8	34
26	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
27	Exact test for breaks in covariance in multivariate regressions. Economics Letters, 2007, 95, 241-246.	1.9	2
28	Multivariate Tests of Meanâ€“Variance Efficiency With Possibly Non-Gaussian Errors. Journal of Business and Economic Statistics, 2007, 25, 398-410.	2.9	68
29	Finite sample inference methods for dynamic energy demand models. Journal of Applied Econometrics, 2007, 22, 1211-1226.	2.3	13
30	Inflation dynamics and the New Keynesian Phillips Curve: An identification robust econometric analysis. Journal of Economic Dynamics and Control, 2006, 30, 1707-1727.	1.6	81
31	Exact tests of the stability of the Phillips curve: the Canadian case. Computational Statistics and Data Analysis, 2005, 49, 445-460.	1.2	9
32	Simulation-based finite-sample tests for heteroskedasticity and ARCH effects. Journal of Econometrics, 2004, 122, 317-347.	6.5	67
33	Simulation-based exact jump tests in models with conditional heteroskedasticity. Journal of Economic Dynamics and Control, 2003, 28, 531-553.	1.6	25
34	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
35	On Jumps and ARCH Effects in Natural Resource Prices: An Application to Pacific Northwest Stumpage Prices. American Journal of Agricultural Economics, 2002, 84, 387-400.	4.3	31
36	Exact tests for contemporaneous correlation of disturbances in seemingly unrelated regressions. Journal of Econometrics, 2002, 106, 143-170.	6.5	54

#	Article	IF	Citations
37	Simulation based finite and large sample tests in multivariate regressions. Journal of Econometrics, 2002, 111, 303-322.	6.5	55
38	Simulationâ€based finite sample normality tests in linear regressions. Econometrics Journal, 1998, 1, C154-C173.	2.3	77
39	An Identification-Robust Test for Time-Varying Parameters in the Dynamics of Energy Prices. SSRN Electronic Journal, 0, , .	0.4	0
40	Comment on: Identification Robust Testing of Risk Premia in Finite Samples. Journal of Financial Econometrics, 0, , .	1.5	0