Enrique Sentana

List of Publications by Year
in descending order

66 papers	3,197 citations	394421 19 h-index	189892 50 g-index
67 all docs	67 docs citations	67 times ranked	1145 citing authors

#	Article	IF	Citations
1	Moment tests of independent components. SERIEs, 2022, 13, 429-474.	1.4	5
2	New testing approaches for meanâ€“variance predictability. Journal of Econometrics, 2021, 222, 516-538.	6.5	3
3	Specification tests for nonâ€Gaussian maximum likelihood estimators. Quantitative Economics, 2021, 12, 683-742.	1.4	7
4	The Jacobian of the exponential function. Journal of Economic Dynamics and Control, 2021, 127, 104122.	1.6	4
5	Is a Normal Copula the Right Copula?. Journal of Business and Economic Statistics, 2020, 38, 350-366.	2.9	6
6	Zero-diagonality as a linear structure. Economics Letters, 2020, 196, 109513.	1.9	3
7	Testing distributional assumptions using a continuum of moments. Journal of Econometrics, 2020, 218, 655-689.	6.5	5
8	Consistent non-Gaussian pseudo maximum likelihood estimators. Journal of Econometrics, 2019, 213, 321-358.	6.5	8
9	Dynamic specification tests for dynamic factor models. Journal of Applied Econometrics, 2019, 34, 325-346.	2.3	5
10	Normality tests for latent variables. Quantitative Economics, 2019, 10, 981-1017.	1.4	9
11	Volatility-Related Exchange Traded Assets: An Econometric Investigation. Journal of Business and Economic Statistics, 2018, 36, 599-614.	2.9	44
12	A spectral EM algorithm for dynamic factor models. Journal of Econometrics, 2018, 205, 249-279.	6.5	45
13	Duality in mean-variance frontiers with conditioning information. Journal of Empirical Finance, 2016, 38, 762-785.	1.8	2
14	Neglected serial correlation tests in UCARIMA models. SERIEs, 2016, 7, 121-178.	1.4	4
15	Comments on: Reflections on the Probability Space Induced by Moment Conditions with Implications for Bayesian Inference. Journal of Financial Econometrics, 2016, 14, 248-252.	1.5	1
16	Fast ML Estimation of Dynamic Bifactor Models: An Application to European Inflation. Advances in Econometrics, 2016, , 215-282.	0.3	1
17	Fast ML Estimation of Dynamic Bifactor Models: An Application to European Inflation. SSRN Electronic Journal, 2015, , .	0.4	43
18	A Unifying Approach to the Empirical Evaluation of Asset Pricing Models. Review of Economics and Statistics, 2015, 97, 412-435.	4.3	28

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19	Tests for serial dependence in static, non-Gaussian factor models. , 2015, , 118-189.		7
20	Sequential estimation of shape parameters in multivariate dynamic models. Journal of Econometrics, 2013, 177, 233-249.	6.5	6
21	Valuation of VIX derivatives. Journal of Financial Economics, 2013, 108, 367-391.	9.0	163
22	Distributional Tests in Multivariate Dynamic Models with Normal and Student-tInnovations. Review of Economics and Statistics, 2012, 94, 133-152.	4.3	13
23	Underidentification?. Journal of Econometrics, 2012, 170, 256-280.	6.5	27
24	Spanning tests in return and stochastic discount factor meanâ€“variance frontiers: A unifying approach. Journal of Econometrics, 2012, 170, 303-324.	6.5	19
25	TESTING UNCOVERED INTEREST PARITY: A CONTINUOUS-TIME APPROACH*. International Economic Review, 2011, 52, 1215-1251.	1.3	9
26	A comparison of meanâ€“variance efficiency tests. Journal of Econometrics, 2010, 154, 16-34.	6.5	15
27	The econometrics of meanâ€variance efficiency tests: a survey. Econometrics Journal, 2009, 12, C65-C101.	2.3	33
28	Multivariate locationâ€“scale mixtures of normals and meanâ€“varianceâ€“skewness portfolio allocation. Journal of Econometrics, 2009, 153, 105-121.	6.5	81
29	Parametric Properties of Semi-Nonparametric Distributions, with Applications to Option Valuation. Journal of Business and Economic Statistics, 2009, 27, 176-192.	2.9	71
30	Indirect estimation of large conditionally heteroskedastic factor models, with an application to the Dow 30 stocks. Journal of Econometrics, 2008, 146, 10-25.	6.5	37
31	Least Squares Predictions and Mean-Variance Analysis. Journal of Financial Econometrics, 2005, 3, 56-78.	1.5	16
32	Likelihood-Based Estimation of Latent Generalized ARCH Structures. Econometrica, 2004, 72, 1481-1517.	4.2	89
33	Constrained Indirect Estimation. Review of Economic Studies, 2004, 71, 945-973.	5.4	42
34	Factor representing portfolios in large asset markets. Journal of Econometrics, 2004, 119, 257-289.	6.5	26
35	On the validity of the Jarqueâ€“Bera normality test in conditionally heteroskedastic dynamic regression models. Economics Letters, 2004, 83, 307-312.	1.9	25
36	Maximum Likelihood Estimation and Inference in Multivariate Conditionally Heteroscedastic Dynamic Regression Models With StudenttInnovations. Journal of Business and Economic Statistics, 2003, 21, 532-546.	2.9	127

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37	Did the EMS Reduce the Cost of Capital?. Economic Journal, 2002, 112, 786-809.	3.6	27
38	Identification, estimation and testing of conditionally heteroskedastic factor models. Journal of Econometrics, 2001, 102, 143-164.	6.5	204
39	Econometric applications of positive rank-one modifications of the symmetric factorization of a positive semi-definite matrix. Spanish Economic Review, 1999, 1, 79-90.	1.0	0
40	The relation between conditionally heteroskedastic factor models and factor GARCH models. Econometrics Journal, 1998, 1, 1-9.	2.3	63
41	Testing for GARCH effects: a one-sided approach. Journal of Econometrics, 1998, 86, 97-127.	6.5	74
42	An EM Algorithm for Conditionally Heteroscedastic Factor Models. Journal of Business and Economic Statistics, 1998, 16, 357.	2.9	8
43	Conditional Means of Time Series Processes and Time Series Processes for Conditional Means. International Economic Review, 1998, 39, 1101.	1.3	14
44	An EM Algorithm for Conditionally Heteroscedastic Factor Models. Journal of Business and Economic Statistics, 1998, 16, 357-361.	2.9	29
45	The Relation between Conditionally Heteroskedastic Factor Models and Factor GARCH Models. SSRN Electronic Journal, 1998, , .	0.4	2
46	Identification, Estimation And Testing Of Conditionally Heteroskedastic Factor Models. SSRN Electronic Journal, 1998, , .	0.4	23
47	Estimation of a Triangular, Seemingly Unrelated, Regression System by OLS. Econometric Theory, 1997, 13, 463-463.	0.7	7
48	Multivariate Regression with Unequal Number of Observationsâ€"Solution. Econometric Theory, 1997, 13, 613-614.	0.7	0
49	Multivariate Regression with Unequal Number of Observations. Econometric Theory, 1996, 12, 586-587.	0.7	0
50	Marginalization and contemporaneous aggregation in multivariate GARCH processes. Journal of Econometrics, 1996, 71, 71-87.	6.5	66
51	Quadratic ARCH Models. Review of Economic Studies, 1995, 62, 639-661.	5.4	425
52	Volatility and Links between National Stock Markets. Econometrica, 1994, 62, 901.	4.2	586
53	Risk and Return in January: Some UK Evidence. , 1994, , 185-202.		1
54	Feedback Traders and Stock Return Autocorrelations: Evidence from a Century of Daily Data. Economic Journal, 1992, 102, 415.	3.6	288

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55	Unobserved component time series models with Arch disturbances. Journal of Econometrics, 1992, 52, 129-157.	6.5	257
56	Semi-Parametric Estimation and the Predictability of Stock Market Returns: Some Lessons from Japan. Review of Economic Studies, 1991, 58, 547.	5.4	15
57	Valuation of Vix Derivatives. SSRN Electronic Journal, 0, , .	0.4	10
58	A Spectral EM Algorithm for Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	2
59	The Rise and Fall of the Natural Interest Rate. SSRN Electronic Journal, 0, , .	0.4	34
60	Aggregate Output Measurements: A Common Trend Approach. SSRN Electronic Journal, 0, , .	0.4	2
61	Spanning Tests in Return and Stochastic Discount Factor Mean-Variance Frontiers: A Unifying Approach. SSRN Electronic Journal, 0, , .	0.4	6
62	Distributional Tests in Multivariate Dynamic Models with Normal and Student T Innovations. SSRN Electronic Journal, 0, , .	0.4	6
63	Factor Representing Portfolios in Large Asset Markets. SSRN Electronic Journal, 0, , .	0.4	4
64	On the Validity of the Jarque-Bera Normality Test in Conditionally Heteroskedastic Dynamic Regression Models. SSRN Electronic Journal, 0, , .	0.4	6
65	Duality in Mean-Variance Frontiers with Conditioning Information. SSRN Electronic Journal, 0, , .	0.4	6
66	Distributional Tests in Multivariate Dynamic Models with Normal and Student t Innovations. SSRN Electronic Journal, 0, , .	0.4	1