



**Cass Business School**  
CITY UNIVERSITY LONDON



**“1<sup>st</sup> Leverhulme Trust Lecture”  
Visiting Professorship – Professor Lynda Khalaf” (VP2-2013-003)**

23 June 2015  
Room LG002, 12:00-13:00

*“Weak beta, strong beta: factor proliferation and rank restrictions”*

**Professor Lynda Khalaf**

(Department of Economics, Carleton University, Ottawa, Canada)

**Profile:** Professor Lynda Khalaf is a specialist in econometrics. She received her Ph.D. from l'Université de Montréal in 1997. She held a faculty position at l'Université Laval from 1996 to 2008 and a Canada Research Chair from 2004 to 2008. She has been a Full Professor in the Department of Economics at Carleton University since 2006 and served as its Ph.D. Program Supervisor from 2010 to 2013.

Professor Khalaf's current research covers econometric issues arising in the formulation, fitting, and checking of economic models for environmental (resource and energy) and financial (mainly asset pricing) analysis, with particular focus on exact inference, re-sampling-based tests, inference in multivariate models, structural stability, specification tests, inference with heavy-tailed and asymmetric distributions, identification-robust methods, and weak-inference-robust methods. Her work has been published in many leading journals in the field, including the *Journal of Econometrics*, the *Journal of Applied Econometrics*, the *Journal of Economic Dynamics and Control*, the *Review of Economic Studies*, and the *Journal of Monetary Economics*.

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