Ariful Hoque

List of Publications by Year
in descending order

19 papers	253 citations	1464605 7 h-index	1051228 16 g-index
19 all docs	19 docs citations	19 times ranked	301 citing authors

#	Article	IF	Citations
1	An Open Innovation Intraday Implied Volatility for Pricing Australian Dollar Options. Journal of Open Innovation: Technology, Market, and Complexity, 2021, 7, 23.	2.6	4
2	Does corporate culture matter to earnings management? Evidence from Chinese Timeâ€honoured Brand firms. Australian Economic Papers, 2021, 60, 435-465.	1.2	12
3	Islamic stocks, conventional stocks, and crude oil: Directional volatility spillover analysis in BRICS. Energy Economics, 2020, 92, 104985.	5.6	25
4	The Performance of Stock Portfolios: Evidence from Analysing Malaysia Case, and Implication for Open Innovation. Journal of Open Innovation: Technology, Market, and Complexity, 2020, 6, 178.	2.6	7
5	Does currency smirk predict foreign exchange return?. Investment Management and Financial Innovations, 2020, 17, 219-230.	0.6	2
6	Separating BRIC using Islamic stocks and crude oil: dynamic conditional correlation and volatility spillover analysis. Energy Economics, 2019, 80, 950-969.	5.6	27
7	Structural Breaks and Energy Consumption in the Gulf Cooperation Council Countries: Are Random Shocks Transitory or Permanent?. Australian Economic Papers, 2018, 57, 446-455.	1.2	5
8	Sovereign default risk linkage: Implication for portfolio diversification. Pacific-Basin Finance Journal, 2017, 41, 1-16.	2.0	9
9	Business Cycle Asymmetries and Nonlinearity in UAE Macroeconomic Time Series. Australian Economic Papers, 2016, 55, 476-490.	1.2	2
10	Electricity consumption and economic growth in the GCC countries: Panel data analysis. Energy Policy, 2016, 98, 318-327.	4.2	104
11	Revisiting the Link Between Stock Prices and Goods Prices in OECD Countries. Australian Economic Papers, 2015, 54, 135-150.	1.2	4
12	Pricing Currency Options with Intra-Daily Implied Volatility. Australasian Accounting, Business and Finance Journal, 2015, 9, 43-56.	0.7	4
13	The Stationarity of South Asian Real Exchange Rates Allowing for Structural Breaks. Australasian Accounting, Business and Finance Journal, 2014, 8, 45-54.	0.7	4
14	Modeling moneyness volatility in measuring exchange rate volatility. International Journal of Managerial Finance, 2012, 8, 365-380.	0.6	2
15	Asia-Pacific Currency Options Pricing Analysis. Procedia, Social and Behavioral Sciences, 2012, 65, 14-19.	0.5	0
16	Modeling moneyness volatility in measuring exchange rate volatility. , 2011, , .		0
17	Efficiency of European emissions markets: Lessons and implications. Energy Policy, 2011, 39, 6575-6582.	4.2	26
18	Efficiency of the foreign currency options market. Global Finance Journal, 2008, 19, 157-170.	2.8	9

#	Article	IF	Citations
19	Econometric Modeling for Transaction Cost-Adjusted Put-Call Parity: Evidence from the Currency Options Market. SSRN Electronic Journal, 0, , .	0.4	7