

Taufiq Choudhry

List of Publications by Year in descending order

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Version: 2024-02-01

48
papers

996
citations

471371

17
h-index

501076

28
g-index

49
all docs

49
docs citations

49
times ranked

611
citing authors

#	ARTICLE	IF	CITATIONS
1	Human Capital resource as cost or investment: A market-based analysis. International Journal of Human Resource Management, 2023, 34, 1213-1245.	3.3	8
2	Option Pricing Model Biases: Bayesian and Markov Chain Monte Carlo Regression Analysis. Computational Economics, 2021, 57, 1287-1305.	1.5	2
3	Does liquidity drive stock market returns? The role of investor risk aversion. Review of Quantitative Finance and Accounting, 2021, 57, 929-958.	0.8	2
4	Loss sensitive investors and positively biased analysts in Hong Kong stock market. Review of Quantitative Finance and Accounting, 2021, 57, 1345-1371.	0.8	3
5	Economic Policy Uncertainty and House Prices: Evidence from Geographical Regions of England and Wales. Real Estate Economics, 2020, 48, 504-529.	1.0	17
6	U.S. economic uncertainty, EU business cycles, and the global financial crisis. International Journal of Finance and Economics, 2020, 25, 28-42.	1.9	17
7	Risk management under time varying volatility and Pareto-stable distributions. Applied Economics Letters, 2020, 27, 161-167.	1.0	1
8	Multiday expected shortfall under generalized t distributions: evidence from global stock market. Review of Quantitative Finance and Accounting, 2020, 55, 803-825.	0.8	4
9	Forecasting the daily dynamic hedge ratios in emerging European stock futures markets: evidence from GARCH models. International Journal of Banking, Accounting and Finance, 2019, 10, 67.	0.1	10
10	HR as Cost or Investment: The Distinction Between Short- vs. Long-Term Focus of Firm Valuation. Proceedings - Academy of Management, 2018, 2018, 12902.	0.0	2
11	Information Uncertainty and Momentum Phenomenon Amidst Market Swings: Evidence From the Chinese Class A Share Market. Asia-Pacific Financial Markets, 2018, 25, 111-136.	1.3	4
12	Stock prices' interdependence during the South Sea boom and bust. International Journal of Finance and Economics, 2018, 23, 628-641.	1.9	3
13	Forecasting the Daily Time-Varying Beta of European Banks During the Crisis Period: Comparison Between GARCH Models and the Kalman Filter. Journal of Forecasting, 2017, 36, 956-973.	1.6	10
14	An improved framework for approximating option prices with application to option portfolio hedging. Economic Modelling, 2016, 59, 285-296.	1.8	1
15	Stock market volatility and business cycle: Evidence from linear and nonlinear causality tests. Journal of Banking and Finance, 2016, 66, 89-101.	1.4	90
16	Forecasting the daily dynamic hedge ratios by GARCH models: evidence from the agricultural futures markets. European Journal of Finance, 2015, 21, 376-399.	1.7	16
17	Exchange rate volatility and UK imports from developing countries: The effect of the global financial crisis. Journal of International Financial Markets, Institutions and Money, 2015, 39, 89-101.	2.1	32
18	Nonlinear Interdependence Between the US and Emerging Markets' Industrial Stock Sectors. International Journal of Finance and Economics, 2015, 20, 61-79.	1.9	8

#	ARTICLE	IF	CITATIONS
19	Level of efficiency in the UK equity market: empirical study of the effects of the global financial crisis. Review of Quantitative Finance and Accounting, 2015, 44, 213-242.	0.8	12
20	Stock Returns Under High Inflation and Interest Rates: Evidence from the Brazilian Market. Emerging Markets Finance and Trade, 2014, 50, 71-92.	1.7	7
21	Market efficiency during the global financial crisis: Empirical evidence from European banks. Journal of International Money and Finance, 2014, 49, 299-318.	1.3	13
22	UK imports, third country effect and the global financial crisis: Evidence from the asymmetric ARDL method. International Review of Financial Analysis, 2014, 32, 199-208.	3.1	14
23	Returns and volatility spillover in the European banking industry during global financial crisis: Flight to perceived quality or contagion?. International Review of Financial Analysis, 2014, 36, 36-45.	3.1	35
24	The long memory of the forward premium during the 1920sâ€™ float: evidence from the European foreign exchange market. European Journal of Finance, 2013, 19, 964-977.	1.7	3
25	On the Effectiveness of Dynamic Stock Index Portfolio Hedging: Evidence from Emerging Markets Futures. , 2013, , 364-390.		0
26	HIGHâ€™FREQUENCY EXCHANGEâ€™RATE PREDICTION WITH AN ARTIFICIAL NEURAL NETWORK. Intelligent Systems in Accounting, Finance and Management, 2012, 19, 170-178.	2.8	16
27	Comparison of efficiency characteristics between the banking sectors of US and UK during the global financial crisis of 2007â€™2011. International Review of Financial Analysis, 2012, 25, 106-116.	3.1	15
28	Time-varying beta and the Asian financial crisis: Evidence from the Asian industrial sectors. Japan and the World Economy, 2010, 22, 228-234.	0.4	17
29	World War II events and the Dow Jones industrial index. Journal of Banking and Finance, 2010, 34, 1022-1031.	1.4	89
30	Short-run deviations and time-varying hedge ratios: Evidence from agricultural futures markets. International Review of Financial Analysis, 2009, 18, 58-65.	3.1	29
31	Forecasting the weekly time-varying beta of UK firms: GARCH models vs Kalman filter method. European Journal of Finance, 2009, 15, 437-444.	1.7	34
32	Exchange Rate Regime and Demand for Reserves: Evidence from Kenya, Mexico and Philippines. Open Economies Review, 2008, 19, 167-181.	0.9	4
33	Exchange rate volatility and United Kingdom trade: evidence from Canada, Japan and New Zealand. Empirical Economics, 2008, 35, 607-619.	1.5	20
34	Forecasting ability of GARCH vs Kalman filter method: evidence from daily UK time-varying beta. Journal of Forecasting, 2008, 27, 670-689.	1.6	46
35	Interest rate convergence in the Baltic countries of Latvia, Lithuania and Estonia. Applied Economics Letters, 2008, 15, 1079-1083.	1.0	2
36	Common stochastic trends among Far East stock prices: Effects of the Asian financial crisis. International Review of Financial Analysis, 2007, 16, 242-261.	3.1	59

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37	Exchange rate volatility and the United States exports: evidence from Canada and Japan. <i>Journal of the Japanese and International Economies</i> , 2005, 19, 51-71.	1.4	49
38	Time-varying beta and the Asian financial crisis: Evidence from Malaysian and Taiwanese firms. <i>Pacific-Basin Finance Journal</i> , 2005, 13, 93-118.	2.0	42
39	The hedging effectiveness of constant and time-varying hedge ratios using three Pacific Basin stock futures. <i>International Review of Economics and Finance</i> , 2004, 13, 371-385.	2.2	31
40	The Stochastic Structure of the Time-Varying Beta: Evidence from UK Companies. <i>Manchester School</i> , 2002, 70, 768-791.	0.4	15
41	Month of the year effect and January effect in pre-WWI stock returns: evidence from a non-linear GARCH model. <i>International Journal of Finance and Economics</i> , 2001, 6, 1-11.	1.9	41
42	Month of the year effect and January effect in pre-WWI stock returns: evidence from a non-linear GARCH model. , 2001, 6, 1.		4
43	Re-examining forward market efficiency Evidence from fractional and Harris-Inder cointegration tests. <i>International Review of Economics and Finance</i> , 1999, 8, 433-453.	2.2	19
44	Stock Return Volatility and World War II: Evidence From Garch and Garch-X Models. <i>International Journal of Finance and Economics</i> , 1997, 2, 17-28.	1.9	14
45	Short-run deviations and volatility in spot and futures stock returns: Evidence from Australia, Hong Kong, and Japan. <i>Journal of Futures Markets</i> , 1997, 17, 689-705.	0.9	18
46	Interdependence of stock markets: evidence from Europe during the 1920s and 1930s. <i>Applied Financial Economics</i> , 1996, 6, 243-249.	0.5	48
47	Long-run money demand function in Argentina during 1935â€“1962: evidence from cointegration and error correction models. <i>Applied Economics</i> , 1995, 27, 661-667.	1.2	21
48	Stochastic trends and stock prices: an international inquiry. <i>Applied Financial Economics</i> , 1994, 4, 383-390.	0.5	41