

# Azhar Mohamad

## List of Publications by Year in descending order

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Version: 2024-02-01

48  
papers

313  
citations

1040056

9  
h-index

996975

15  
g-index

49  
all docs

49  
docs citations

49  
times ranked

194  
citing authors

#	ARTICLE	IF	CITATIONS
1	Reevaluating the risk minimization utility of Islamic stocks and bonds (Sukuk) in international financial markets. <i>European Journal of Finance</i> , 2023, 29, 185-206.	3.1	1
2	Cryptocurrencies: A survey on acceptance, governance and market dynamics. <i>International Journal of Finance and Economics</i> , 2022, 27, 4633-4659.	3.5	23
3	Safe flight to which haven when Russia invades Ukraine? A 48-hour story. <i>Economics Letters</i> , 2022, 216, 110558.	1.9	32
4	Intertemporal price discovery between stock index futures and spot markets: New evidence from high-frequency data. <i>International Journal of Finance and Economics</i> , 2021, 26, 898-913.	3.5	5
5	Implied volatility of structured warrants: Emerging market evidence. <i>Quarterly Review of Economics and Finance</i> , 2021, 80, 464-479.	2.7	1
6	Financial contagion in the futures markets amidst global geo-economic events. <i>Quarterly Review of Economics and Finance</i> , 2021, 81, 288-308.	2.7	4
7	Cross hedging with stock index futures. <i>Quarterly Review of Economics and Finance</i> , 2021, 82, 128-144.	2.7	7
8	Foreign Exchange Exposure of Indonesian Listed Firms. <i>Global Business Review</i> , 2020, 21, 918-936.	3.1	4
9	Ex-post effects of circuit breakers in crisis and calm markets. <i>Journal of Economic Studies</i> , 2020, 47, 333-350.	1.9	0
10	Fiscal decentralization and convergence in government spending in Malaysia. <i>International Journal of Finance and Economics</i> , 2020, , .	3.5	1
11	A survey on the magnet effect of circuit breakers in financial markets. <i>International Review of Economics and Finance</i> , 2020, 69, 138-151.	4.5	7
12	Potential application of <i>Istisna'â€™</i> financing in Malaysia. <i>Qualitative Research in Financial Markets</i> , 2019, 11, 211-226.	2.1	7
13	Lead-Lag relationship between Bitcoin and Ethereum: Evidence from hourly and daily data. <i>Research in International Business and Finance</i> , 2019, 50, 306-321.	5.9	44
14	Aberrant investor participation amid substantial price swings: high-frequency evidence of magnet-repellent effect from Malaysia. <i>Macroeconomics and Finance in Emerging Market Economies</i> , 2019, 12, 71-94.	1.0	2
15	Back to the future: returning to silver-backed money in Sri Lanka. <i>Journal of Islamic Accounting and Business Research</i> , 2019, 10, 73-97.	1.9	1
16	Circuit breakers as market stability levers: A survey of research, praxis, and challenges. <i>International Journal of Finance and Economics</i> , 2019, 24, 1130-1169.	3.5	20
17	Age of Firms and the Value of Analyst Recommendation. <i>GATR Journal of Business and Economics Review</i> , 2019, 4, 90-96.	0.2	2
18	Prioritising disclosures of information in analyst reports using the analytic hierarchy process: evidence from Malaysia. <i>International Journal of Business and Systems Research</i> , 2019, 13, 77.	0.3	0

#	ARTICLE	IF	CITATIONS
19	On Contango, Backwardation, and Seasonality in Index Futures. <i>Journal of Private Equity</i> , 2019, 22, 69-82.	0.3	0
20	Randomness for Asset Prices Constrained by Price Limit Regimes: <i>A Malaysian Case Study</i>. <i>Journal of Private Equity</i> , 2019, 22, 111-144.	0.3	0
21	Efficiency and productivity performance of <i>zakat</i> funds in Algeria. <i>International Journal of Islamic and Middle Eastern Finance and Management</i> , 2018, 11, 474-494.	2.1	32
22	Trading aggression when price limit hits are imminent: NARDL based intraday investigation of magnet effect. <i>Journal of Behavioral and Experimental Finance</i> , 2018, 20, 1-8.	3.8	10
23	From metal to paper: validating paper money from Islamic perspective. <i>International Journal of Ethics and Systems</i> , 2018, 34, 2-19.	1.4	5
24	Efficiency, stability and asset quality of Islamic <i>vis-À-vis</i> conventional banks. <i>Journal of Islamic Accounting and Business Research</i> , 2018, 9, 378-400.	1.9	13
25	Revisiting Fiat Regimeâ€™s Attainability of Shariâ€™ah Objectives and Possible Futuristic Alternatives. <i>Journal of Muslim Minority Affairs</i> , 2018, 38, 1-23.	0.4	2
26	An investigation of magnet effect via overnight returns: the Malaysian case. <i>Journal of Capital Markets Studies</i> , 2018, 2, 121-135.	1.2	1
27	Implied volatility in the individual stocks call options market: evidence from Malaysia. <i>Afro-Asian Journal of Finance and Accounting</i> , 2018, 8, 431.	0.1	0
28	Information content and informativeness of analystsâ€™ report: evidence from Malaysia. <i>Journal of Financial Reporting and Accounting</i> , 2018, 16, 742-763.	2.4	3
29	Speculative Behavior in Vacant Land Development: Evidence for Real Options in Malaysia. <i>Developing Economies</i> , 2018, 56, 245-266.	0.9	3
30	Implied volatility in the individual stocks call options market: evidence from Malaysia. <i>Afro-Asian Journal of Finance and Accounting</i> , 2018, 8, 431.	0.1	0
31	Information Content of Analysts' Report: A Literature Survey. <i>Etikonomi</i> , 2018, 17, 135-152.	1.3	0
32	GDP vs genuine progress quantification of economic performance in South Korea and Malaysia. <i>Economics and Business Letters</i> , 2018, 7, 169.	0.7	1
33	Tax arrears amongst individual income taxpayers in Malaysia. <i>Journal of Financial Crime</i> , 2017, 24, 17-34.	1.2	8
34	Gold vis-À-vis money in Islam: the case against Dinarist Movement. <i>International Journal of Law and Management</i> , 2017, 59, 977-992.	1.5	5
35	Does Musharakah Mutanaqisah converge with Bai Bithamin Ajil and conventional loans?. <i>International Journal of Law and Management</i> , 2017, 59, 740-755.	1.5	3
36	Seeking Negative Alphas Through Shorting. <i>Global Business Review</i> , 2017, 18, 1488-1506.	3.1	0

#	ARTICLE	IF	CITATIONS
37	Does an Islamic Finance Industry Need a Unification of Standards? A Qualitative Discussion. Arab Law Quarterly, 2017, 31, 336-362.	0.1	1
38	The effects of corporate governance attributes and code amendments on the performance of Malaysian trading and services firms. International Journal of Economics and Business Research, 2017, 13, 72.	0.2	3
39	The effects of corporate governance attributes and code amendments on the performance of Malaysian trading and services firms. International Journal of Economics and Business Research, 2017, 13, 72.	0.2	1
40	Selling Short as IjārĀh with Istiā'āsĀn and Its Ethical Implication. Arab Law Quarterly, 2016, 30, 357-377.	0.1	3
41	Cash economy: tax evasion amongst SMEs in Malaysia. Journal of Financial Crime, 2016, 23, 974-986.	1.2	9
42	Short selling and the development of anti-shortening laws in the UK. Journal of Financial Regulation and Compliance, 2016, 24, 9-23.	1.5	2
43	Short selling and exchange-traded funds returns: evidence from the London Stock Exchange. Applied Economics, 2016, 48, 152-164.	2.2	7
44	Short-selling ban and cross-sectoral contagion: Evidence from the UK. Journal of Asset Management, 2015, 16, 484-501.	1.5	3
45	Order imbalance and selling aggression under a shorting ban: Evidence from the UK. International Review of Financial Analysis, 2015, 42, 368-379.	6.6	5
46	Short selling and stock returns: Evidence from the UK. British Accounting Review, 2013, 45, 125-137.	3.9	9
47	Foreign exchange exposure and impact of policy switch " the case of Malaysian listed firms. Applied Economics, 2013, 45, 2974-2984.	2.2	23
48	Predictive power of implied volatility of structured call warrants: Evidence from Singapore. International Journal of Finance and Economics, 0, , .	3.5	0