

Imlak Shaikh

List of Publications by Citations

Source: <https://exaly.com/author-pdf/337325/imlak-shaikh-publications-by-citations.pdf>

Version: 2024-04-28

This document has been generated based on the publications and citations recorded by exaly.com. For the latest version of this publication list, visit the link given above.

The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

37
papers

232
citations

10
h-index

13
g-index

41
ext. papers

324
ext. citations

2
avg. IF

4.98
L-index

#	Paper	IF	Citations
37	The implied volatility index: Is investor fear gauge or forward-looking? <i>Borsa Istanbul Review</i> , 2015 , 15, 44-52	3.1	24
36	Impact of COVID-19 pandemic on the energy markets. <i>Economic Change and Restructuring</i> , 1	1.3	21
35	The 2016 U.S. presidential election and the Stock, FX and VIX markets. <i>North American Journal of Economics and Finance</i> , 2017 , 42, 546-563	2.5	20
34	Policy uncertainty and Bitcoin returns. <i>Borsa Istanbul Review</i> , 2020 , 20, 257-268	3.1	18
33	Impact of COVID-19 pandemic disease outbreak on the global equity markets. <i>Economic Research-Ekonomska Istrazivanja</i> , 2021 , 34, 2317-2336	2.5	15
32	On the Relationship between Economic Policy Uncertainty and the Implied Volatility Index. <i>Sustainability</i> , 2019 , 11, 1628	3.6	12
31	On the relationship between implied volatility index and equity index returns. <i>Journal of Economic Studies</i> , 2016 , 43, 27-47	2.1	12
30	The forecasting performance of implied volatility index: evidence from India VIX. <i>Economic Change and Restructuring</i> , 2014 , 47, 251-274	1.3	11
29	Stylized patterns of implied volatility in India: a case study of NSE Nifty options. <i>Journal of Indian Business Research</i> , 2014 , 6, 231-254	1.3	11
28	ON THE RELATIONSHIP OF IMPLIED, REALIZED AND HISTORICAL VOLATILITY: EVIDENCE FROM NSE EQUITY INDEX OPTIONS. <i>Journal of Business Economics and Management</i> , 2014 , 15, 915-934	2	10
27	The information content of implied volatility index (India VIX). <i>Global Business Perspectives</i> , 2013 , 1, 359-378		9
26	On the Linkages among Ex-ante and Ex-post Volatility: Evidence from NSE Options Market (India). <i>Global Business Review</i> , 2013 , 14, 487-505	1.1	9
25	Inter-temporal relationship between India VIX and Nifty equity index. <i>Decision</i> , 2014 , 41, 439-448	0.9	6
24	Investors' Fear and stock returns: Evidence from National Stock Exchange of India. <i>Engineering Economics</i> , 2018 , 29,	2.3	6
23	The impact of terrorism on Indian securities market. <i>Economic Research-Ekonomska Istrazivanja</i> , 2019 , 32, 1744-1764	2.5	4
22	RBI's Monetary Policy and Macroeconomic Announcements: Impact on S&P CNX Nifty VIX. <i>Transition Studies Review</i> , 2013 , 19, 445-460		4
21	ENVIRONMENTAL, SOCIAL, AND GOVERNANCE (ESG) PRACTICE AND FIRM PERFORMANCE: AN INTERNATIONAL EVIDENCE. <i>Journal of Business Economics and Management</i> , 2022 , 23, 218-237	2	4

20	The Relation between Implied Volatility Index and Crude Oil Prices. <i>Engineering Economics</i> , 2019 , 30, 556-566	2.3	4
19	On the relation between the crude oil market and pandemic Covid-19. <i>European Journal of Management and Business Economics</i> , 2021 , 30, 331-356	2.7	4
18	The Behavior of Option Implied Volatility Index: a Case of India VIX. <i>Business: Theory and Practice</i> , 2015 , 16, 149-158	1.3	3
17	DOES POLICY UNCERTAINTY AFFECT EQUITY, COMMODITY, INTEREST RATES, AND CURRENCY MARKETS? EVIDENCE FROM CBOE'S VOLATILITY INDEX. <i>Journal of Business Economics and Management</i> , 2020 , 21, 1350-1374	2	3
16	Does disease outbreak news impact equity, commodity and foreign exchange market? Investors' fear of the pandemic COVID-19. <i>Journal of Economic Studies</i> , 2021 , ahead-of-print,	2.1	3
15	Does the performance of private investment in public equity firms behave differently in different life cycles?. <i>Applied Economics</i> , 2021 , 53, 1935-1951	1.6	2
14	A Study of Out-of-pocket Health Expenditures: A Case of South Asian Countries. <i>Journal of Health Management</i> , 2016 , 18, 625-637	2.1	2
13	The Information Content of Macroeconomic News. <i>Procedia Economics and Finance</i> , 2013 , 5, 686-695		1
12	Macroeconomic Announcements and the Implied Volatility Index: Evidence from India VIX 2013 , 7, 417-442		1
11	A Simultaneous Equation Approach on the Relationship between Implied, Realised and Historical Volatility. <i>Asia-Pacific Journal of Management Research and Innovation</i> , 2013 , 9, 139-155	0.7	1
10	The Brexit and investors' fear. <i>Ekonomski Pregled</i> , 2018 , 69, 396-442	0.2	1
9	The Moderating Role of Risk Aversion on Adoption of IT and Mobile Platforms on P&C Insurance Demand. <i>Journal of Electronic Commerce in Organizations</i> , 2019 , 17, 1-15	1	1
8	The U.S. Presidential Election 2012/2016 and Investors' Sentiment: The Case of CBOE Market Volatility Index. <i>SAGE Open</i> , 2019 , 9, 215824401986417	1.5	0
7	Monetary policy uncertainty and gold price in India: Evidence from Reserve Bank of India's Monetary Policy Committee (MPC) review. <i>Resources Policy</i> , 2022 , 76, 102642	7.2	0
6	The Behavior of Investor's-fear-gauge-index on Scheduled Macroeconomic Communications. <i>Procedia, Social and Behavioral Sciences</i> , 2014 , 133, 151-159		
5	On the Relationship of Ex-ante and Ex-post Volatility: A Sub-period Analysis of S&P CNX Nifty Index Options. <i>Journal of Emerging Market Finance</i> , 2015 , 14, 140-175	0.6	
4	INDIAN BANKING INDUSTRY: A NEW EVIDENCE FROM A PROFITABILITY PERSPECTIVE. <i>Business: Theory and Practice</i> , 2021 , 22, 349-360	1.3	
3	Brexit and Global Implied Volatility Indices. <i>Springer Proceedings in Business and Economics</i> , 2018 , 73-88	0.2	

- 2 Banking Expansion and Income Growth in India. *Sustainability*, **2018**, 10, 2756 3.6
- 1 Modeling Enablers of Transporter's Performance in Downstream Logistics of the Indian Oil Sector. *Advances in Operations Research*, **2021**, 2021, 1-22 1.3