Mazin A M Al Janabi

List of Publications by Year
in descending order

57 papers	695 citations	623734 14 h-index	677142 22 g-index
59 all docs	59 docs citations	59 times ranked	240 citing authors

#	Article	IF	Citations
1	Leveraging random forest in microâ€enterprises credit risk modelling for accuracy and interpretability. International Journal of Finance and Economics, 2022, 27, 3713-3729.	3.5	30
2	Optimization algorithms and investment portfolio analytics with machine learning techniques under time-varying liquidity constraints. Journal of Modelling in Management, 2022, 17, 864-895.	1.9	9
3	A Novel Modeling Technique for the Forecasting of Multiple-Asset Trading Volumes: Innovative Initial-Value-Problem Differential Equation Algorithms for Reinforcement Machine Learning. Complexity, 2022, 2022, 1-16.	1.6	2
4	Constrained optimization algorithms for the computation of investable portfolios analytics: evaluation of economic-capital parameters for performance measurement and improvement. Studies in Economics and Finance, 2022, ahead-of-print, .	2.1	0
5	Modeling credit risk with a multiâ€stage hybrid model: An alternative statistical approach. Journal of Forecasting, 2022, 41, 1386-1415.	2.8	2
6	Transformation of Derivatives Securities in Emerging Markets: Policy Implications in Light of the 2007â€"2009 Global Financial Crisis and COVID-19 Pandemic. Transformations in Banking, Finance and Regulation, 2022, , 757-786.	0.1	0
7	Is optimum always optimal? A revisit of the meanâ€variance method under nonlinear measures of dependence and nonâ€normal liquidity constraints. Journal of Forecasting, 2021, 40, 387-415.	2.8	10
8	Multivariate portfolio optimization under illiquid market prospects: a review of theoretical algorithms and practical techniques for liquidity risk management. Journal of Modelling in Management, 2021, 16, 288-309.	1.9	16
9	Systematic Market and Asset Liquidity Risk Processes for Machine Learning: Robust Modeling Algorithms for Multiple-Assets Portfolios. Profiles in Operations Research, 2021, , 155-188.	0.4	2
10	Forecasting of dependence, market, and investment risks of a global index portfolio. Journal of Forecasting, 2020, 39, 512-532.	2.8	18
11	Measuring market and credit risk under Solvency II: evaluation of the standard technique versus internal models for stock and bond markets. European Actuarial Journal, 2020, 10, 425-456.	1.1	12
12	Volatility Spillover Among Equity and Commodity Markets. SAGE Open, 2020, 10, 215824402092441.	1.7	18
13	Risk Management in Emerging Markets in Post 2007â€"2009 Financial Crisis: Robust Algorithms and Optimization Techniques Under Extreme Events Market Scenarios. , 2020, , 129-157.		0
14	Splines, Heat, and IPOs: Advances in the Measurement of Aggregate IPO Issuance and Performance. , 2020, , 2373-2397.		0
15	Opacity, Stale Pricing, Extreme Bounds Analysis, and Hedge Fund Performance: Making Sense of Reported Hedge Fund Returns. , 2020, , 3193-3217.		0
16	Evaluation of Optimum and Coherent Economic-Capital Portfolios Under Complex Market Prospects. Advances in Data Mining and Database Management Book Series, 2020, , 214-230.	0.5	0
17	Risk Management in Emerging and Islamic Markets in Light of the Subprime Global Financial Crisis. Advances in Finance, Accounting, and Economics, 2020, , 98-127.	0.3	1
18	Strategic Corporate Decision Making With Market and Liquidity Risk Management. Impact of Meat Consumption on Health and Environmental Sustainability, 2020, , 307-318.	0.4	0

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19	Commodity Marketsâ€™ Asset Allocation with Robust Liquidity Risk Management Optimization Parameters. , 2020, , 197-235.		2
20	Liquidity-adjusted value-at-risk optimization of a multi-asset portfolio using a vine copula approach. Physica A: Statistical Mechanics and Its Applications, 2019, 536, 122579.	2.6	23
21	Pricing of time-varying illiquidity within the Eurozone: Evidence using a Markov switching liquidity-adjusted capital asset pricing model. International Review of Financial Analysis, 2019, 64, 145-158.	6.6	21
22	Theoretical and practical foundations of liquidity-adjusted value-at-risk (LVaR). , 2019, , 1-31.		2
23	Multivariate dependence and portfolio optimization algorithms under illiquid market scenarios. European Journal of Operational Research, 2017, 259, 1121-1131.	5.7	47
24	Global financial crisis and dependence risk analysis of sector portfolios: a vine copula approach. Applied Economics, 2017, 49, 2409-2427.	2.2	41
25	Value at Risk Prediction under Illiquid Market Conditions: A Comparison of Alternative Modeling Strategies. , 2016, , 253-291.		2
26	Scenario optimization technique for the assessment of downside-risk and investable portfolios in post-financial crisis. International Journal of Financial Engineering, 2015, 02, 1550028.	0.5	5
27	Time lag dependence, cross-correlation and risk analysis of US energy and non-energy stock portfolios. Journal of Asset Management, 2015, 16, 467-483.	1.5	21
28	Tactical Risk Analysis in Emerging Markets in the Wake of the Credit Crunch and Ensuing Sub-prime Financial Crisis. , 2014, , 413-446.		3
29	Optimal and investable portfolios: An empirical analysis with scenario optimization algorithms under crisis market prospects. Economic Modelling, 2014, 40, 369-381.	3.8	26
30	Optimal and coherent economic-capital structures: evidence from long and short-sales trading positions under illiquid market perspectives. Annals of Operations Research, 2013, 205, 109-139.	4.1	31
31	On the appraisal of LVaR throughout the close-out period: an investment management outlook from recent global financial crisis. International Journal of Management Practice, 2013, 6, 248.	0.3	2
32	Risk Management in Trading and Investment Portfolios. Journal of Emerging Market Finance, 2012, 11, 189-229.	1.0	6
33	Derivatives securities in emerging MENA markets: Structuring lessons from other financial markets. Journal of Banking Regulation, 2012, 13, 73-85.	2.2	8
34	Optimal commodity asset allocation with a coherent market risk modeling. Review of Financial Economics, 2012, 21, 131-140.	1.1	23
35	Modeling coherent trading risk parameters under illiquid market perspective. Studies in Economics and Finance, 2011, 28, 301-320.	2.1	10
36	Dynamic equity asset allocation with liquidity-adjusted market risk criterion: Appraisal of efficient and coherent portfolios. Journal of Asset Management, 2011, 12, 378-394.	1.5	9

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37	A generalized theoretical modelling approach for the assessment of economic-capital under asset market liquidity risk constraints. Service Industries Journal, 2011, 31, 2193-2221.	8.3	19
38	Modeling Time-Varying Volatility and Expected Returns: Evidence from the GCC and MENA Regions. Emerging Markets Finance and Trade, 2010, 46, 39-47.	3.1	19
39	Incorporating Asset Liquidity Effects in Risk-Capital Modeling. Review of Middle East Economics and Finance, 2010, 6, .	0.3	8
40	An empirical investigation of the informational efficiency of the GCC equity markets: Evidence from bootstrap simulation. International Review of Financial Analysis, 2010, 19, 47-54.	6.6	80
41	Market Liquidity and Strategic Asset Allocation: Applications to GCC Stock Exchanges. Middle East Development Journal, 2009, 1, 227-254.	0.8	11
42	Commodity price risk management: Valuation of large trading portfolios under adverse and illiquid market settings. Journal of Derivatives and Hedge Funds, 2009, 15, 15-50.	0.3	16
43	Proactive risk management in emerging and Islamic financial markets. Humanomics, 2008, 24, 74-94.	0.6	13
44	Integrating Liquidity Risk Factor into a Parametric Value at Risk Method. Journal of Trading, 2008, 3, 76-87.	0.2	18
45	On the appropriate function of trading risk management units: Primary roles and rational use of internal models. Journal of Banking Regulation, 2008, 10, 68-87.	2.2	7
46	A practical approach to market risk analysis and control: empirical test of the Mexican foreign exchange and stock markets. International Journal of Risk Assessment and Management, 2008, 9, 70.	0.1	11
47	Internal regulations and procedures for financial trading units. Journal of Banking Regulation, 2008, 9, 116-130.	2.2	9
48	Risk analysis, reporting and control of equity trading exposure: Viable applications to the Mexican financial markets. Journal of Derivatives and Hedge Funds, 2007, 13, 33-58.	0.3	7
49	Equity trading risk management: the case of Casablanca Stock Exchange. International Journal of Risk Assessment and Management, 2007, 7, 535.	0.1	19
50	On the use of value at risk for managing foreignâ€exchange exposure in large portfolios. Journal of Risk Finance, 2007, 8, 260-287.	5.6	10
51	Foreignâ€exchange trading risk management with value at risk. Journal of Risk Finance, 2006, 7, 273-291.	5.6	13
52	On the inception of sound derivative products in emerging markets. Journal of Financial Regulation and Compliance, 2006, 14, 151-164.	1.5	11
53	Internal risk control benchmark setting for foreign exchange exposure. Journal of Financial Regulation and Compliance, 2006, 14, 84-111.	1.5	8
54	Trading Risk Management: Practical Applications to Emerging Markets. , 2005, , 91-136.		13

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55	Asset Market Liquidity Risk Management: A Generalized Theoretical Modeling Approach for Trading and Fund Management Portfolios. SSRN Electronic Journal, 0, , .	0.4	1
56	On the Assessment of Coherent Economic-Capital Structures. SSRN Electronic Journal, 0, , .	0.4	0
57	Evaluation of Optimal and Coherent Risk-Capital Structures Under Adverse Market Outlooks. SSRN Electronic Journal, 0, , .	0.4	0