

Abdulnasser Hatemi-J

List of Publications by Year in descending order

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Version: 2024-02-01

88
papers

3,987
citations

172443

29
h-index

138468

58
g-index

88
all docs

88
docs citations

88
times ranked

1838
citing authors

#	ARTICLE	IF	CITATIONS
1	Option pricing with illiquidity during a high volatile period. <i>Mathematical Methods in the Applied Sciences</i> , 2022, 45, 3213-3224.	2.3	4
2	Exact solution for the portfolio diversification problem based on maximizing the risk adjusted return. <i>Research in International Business and Finance</i> , 2022, 59, 101548.	5.9	4
3	Portfolio diversification impact of oil and asymmetric interaction between oil, equity and bonds in the global market: fresh evidence from alternative approaches. <i>Journal of Economic Studies</i> , 2022, ahead-of-print, .	1.9	1
4	Model selection in time series analysis: using information criteria as an alternative to hypothesis testing. <i>Journal of Economic Studies</i> , 2021, ahead-of-print, .	1.9	0
5	The second order price sensitivities for markets in a crisis. <i>Journal of King Saud University - Science</i> , 2020, 32, 131-135.	3.5	2
6	A VBA module simulation for finding optimal lag order in time series models and its use on teaching financial data computation. <i>Applied Computing and Informatics</i> , 2020, , .	5.9	5
7	Hidden panel cointegration. <i>Journal of King Saud University - Science</i> , 2020, 32, 507-510.	3.5	32
8	The nexus of trade-weighted dollar rates and the oil prices: an asymmetric approach. <i>Journal of Economic Studies</i> , 2020, 47, 1579-1589.	1.9	5
9	Pass-through of import cost into consumer prices and inflation in GCC countries: Evidence from a nonlinear autoregressive distributed lags model. <i>International Review of Economics and Finance</i> , 2020, 70, 89-101.	4.5	9
10	Option pricing in high volatile markets with illiquidity. <i>AIP Conference Proceedings</i> , 2019, , .	0.4	4
11	Oil price-inflation pass-through in the United States over 1871 to 2018: A wavelet coherency analysis. <i>Structural Change and Economic Dynamics</i> , 2019, 50, 51-55.	4.5	32
12	Insurance activity and economic performance: Fresh evidence from asymmetric panel causality tests. <i>International Finance</i> , 2019, 22, 221-240.	1.6	14
13	Does tourism cause growth asymmetrically in a panel of G-7 countries? A short note. <i>Empirica</i> , 2018, 45, 49-57.	1.8	16
14	Asymmetric causality between military expenditures and economic growth in top six defense spenders. <i>Quality and Quantity</i> , 2018, 52, 1193-1207.	3.7	34
15	Option valuation and hedging in markets with a crunch. <i>Journal of Economic Studies</i> , 2017, 44, 801-815.	1.9	12
16	The effect of oil prices on stock prices: fresh evidence from asymmetric causality tests. <i>Applied Economics</i> , 2017, 49, 1584-1592.	2.2	68
17	Trade openness and economic development in the UAE: an asymmetric approach. <i>Journal of Economic Studies</i> , 2016, 43, 587-597.	1.9	92
18	BRIC and GIPS "who drives who? Evidence from newly developed asymmetric causality tests. <i>Applied Economics</i> , 2016, 48, 5772-5778.	2.2	2

#	ARTICLE	IF	CITATIONS
19	Research output and economic growth in G7 countries: new evidence from asymmetric panel causality testing. <i>Applied Economics</i> , 2016, 48, 2301-2308.	2.2	45
20	An extension of the asymmetric causality tests for dealing with deterministic trend components. <i>Applied Economics</i> , 2016, 48, 4033-4041.	2.2	34
21	The causal interaction between financial development and human development in Bangladesh. <i>Applied Economics Letters</i> , 2016, 23, 995-998.	1.8	40
22	An Alternative Stochastic Volatility Model. <i>Mathematics in Industry</i> , 2016, , 1029-1036.	0.3	1
23	Portfolio selection: An alternative approach. <i>Economics Letters</i> , 2015, 135, 141-143.	1.9	19
24	Estimating the optimal hedge ratio in the presence of potential unknown structural breaks. <i>Applied Economics</i> , 2014, 46, 790-795.	2.2	4
25	Asymmetric generalized impulse responses with an application in finance. <i>Economic Modelling</i> , 2014, 36, 18-22.	3.8	63
26	On the causal nexus of remittances and poverty reduction in Bangladesh. <i>Applied Economics</i> , 2014, 46, 374-382.	2.2	51
27	On the interaction between government spending and economic performance in Sweden: an asymmetric approach. <i>Applied Economics Letters</i> , 2014, 21, 1099-1103.	1.8	1
28	How integrated are real estate markets with the world market? Evidence from case-wise bootstrap analysis. <i>Economic Modelling</i> , 2014, 37, 137-142.	3.8	15
29	On Option Pricing in Illiquid Markets with Jumps. <i>ISRN Mathematical Analysis</i> , 2013, 2013, 1-5.	0.4	3
30	Testing for the government's intertemporal budget restriction in Brazil during 1823-1889. <i>Applied Economics</i> , 2013, 45, 1533-1540.	2.2	1
31	Computations of Price Sensitivities After a Financial Market Crash. <i>Lecture Notes in Electrical Engineering</i> , 2013, , 239-248.	0.4	7
32	Asymmetric Optimal Hedge Ratio with an Application. <i>Lecture Notes in Electrical Engineering</i> , 2013, , 231-237.	0.4	0
33	Stochastic optimal hedge ratio: theory and evidence. <i>Applied Economics Letters</i> , 2012, 19, 699-703.	1.8	3
34	A bootstrap test for causality with endogenous lag length choice: theory and application in finance. <i>Journal of Economic Studies</i> , 2012, 39, 144-160.	1.9	108
35	Asymmetric interaction between government spending and terms of trade volatility. <i>Journal of Economic Studies</i> , 2012, 39, 368-378.	1.9	17
36	Is the causal nexus of energy utilization and economic growth asymmetric in the US?. <i>Economic Systems</i> , 2012, 36, 461-469.	2.2	53

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37	A re-examination of the unbiased forward rate hypothesis in the presence of multiple unknown structural breaks. <i>Applied Economics</i> , 2012, 44, 1443-1448.	2.2	4
38	Asymmetric causality tests with an application. <i>Empirical Economics</i> , 2012, 43, 447-456.	3.0	574
39	Is the UAE stock market integrated with the USA stock market? New evidence from asymmetric causality testing. <i>Research in International Business and Finance</i> , 2012, 26, 273-280.	5.9	27
40	How globally contagious was the recent US real estate market crisis? Evidence based on a new contagion test. <i>Economic Modelling</i> , 2011, 28, 2560-2565.	3.8	18
41	The dynamic interaction between volatility and returns in the US stock market using leveraged bootstrap simulations. <i>Research in International Business and Finance</i> , 2011, 25, 329-334.	5.9	13
42	A re-examination of the Fisher effect using an alternative approach. <i>Applied Economics Letters</i> , 2011, 18, 855-858.	1.8	2
43	An empirical investigation between oil prices and the stock price in China and India. <i>Corporate Ownership and Control</i> , 2011, 8, 163-169.	1.0	1
44	Modeling Time-Varying Volatility and Expected Returns: Evidence from the GCC and MENA Regions. <i>Emerging Markets Finance and Trade</i> , 2010, 46, 39-47.	3.1	19
45	An empirical investigation of the informational efficiency of the GCC equity markets: Evidence from bootstrap simulation. <i>International Review of Financial Analysis</i> , 2010, 19, 47-54.	6.6	80
46	Can the LR test be helpful in choosing the optimal lag order in the VAR model when information criteria suggest different lag orders?. <i>Applied Economics</i> , 2009, 41, 1121-1125.	2.2	31
47	An empirical analysis of the informational efficiency of Australian equity markets. <i>Journal of Economic Studies</i> , 2009, 36, 437-445.	1.9	7
48	Tests for cointegration with two unknown regime shifts with an application to financial market integration. <i>Empirical Economics</i> , 2008, 35, 497-505.	3.0	329
49	Optimal lag-length choice in stable and unstable VAR models under situations of homoscedasticity and ARCH. <i>Journal of Applied Statistics</i> , 2008, 35, 601-615.	1.3	65
50	The Fisher effect: a Kalman filter approach to detecting structural change. <i>Applied Economics Letters</i> , 2008, 15, 619-624.	1.8	10
51	Forecasting properties of a new method to determine optimal lag order in stable and unstable VAR models. <i>Applied Economics Letters</i> , 2008, 15, 239-243.	1.8	79
52	Estimating banks' equity duration: a panel cointegration approach. <i>Applied Financial Economics</i> , 2008, 18, 1173-1180.	0.5	5
53	Capital mobility in Sweden: a time-varying parameter approach. <i>Applied Economics Letters</i> , 2007, 14, 1115-1118.	1.8	1
54	Liberalized emerging markets and the world economy: testing for increased integration with time-varying volatility. <i>Applied Financial Economics</i> , 2007, 17, 1245-1250.	0.5	6

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55	Equity market price interdependence based on bootstrap causality tests: evidence from Australia and its major trading partners. <i>Applied Financial Economics</i> , 2007, 17, 827-835.	0.5	10
56	The response of industry employment to exchange rate shocks: evidence from panel cointegration. <i>Applied Economics</i> , 2006, 38, 415-421.	2.2	9
57	A re-examination of international portfolio diversification based on evidence from leveraged bootstrap methods. <i>Economic Modelling</i> , 2006, 23, 993-1007.	3.8	15
58	Tests for causality between integrated variables using asymptotic and bootstrap distributions: theory and application. <i>Applied Economics</i> , 2006, 38, 1489-1500.	2.2	443
59	Calculating the optimal hedge ratio: constant, time varying and the Kalman Filter approach. <i>Applied Economics Letters</i> , 2006, 13, 293-299.	1.8	21
60	A bootstrap-corrected causality test: another look at the money–income relationship. <i>Empirical Economics</i> , 2006, 31, 207-216.	3.0	9
61	The effect of regime shifts on the long-run relationships for Swedish money demand. <i>Applied Economics</i> , 2005, 37, 1731-1736.	2.2	7
62	Pricing strategy, mark-up adjustment and foreign competition in the car industry. <i>International Journal of Automotive Technology and Management</i> , 2005, 5, 305.	0.6	0
63	Stock Price and Volume Relation in Emerging Markets. <i>Emerging Markets Finance and Trade</i> , 2005, 41, 29-44.	3.1	50
64	An alternative method to test for contagion with an application to the Asian financial crisis. <i>Applied Economics Letters</i> , 2005, 1, 343-347.	0.2	13
65	Exchange rates and stock prices interaction during good and bad times: evidence from the ASEAN4 countries. <i>Applied Financial Economics</i> , 2005, 15, 539-546.	0.5	45
66	A test for multivariate ARCH effects. <i>Applied Economics Letters</i> , 2005, 12, 411-417.	1.8	74
67	Is the tourism-led growth hypothesis valid for Turkey?. <i>Applied Economics Letters</i> , 2005, 12, 499-504.	1.8	389
68	The effect of exchange rate changes on trade balances in the short and long run. Evidence from German trade with transitional Central European economies*. <i>Economics of Transition</i> , 2004, 12, 777-799.	0.7	45
69	Is Pricing to Market Behavior a Long-Run Phenomenon? A Non-Stationary Panel Analysis. <i>Empirica</i> , 2004, 31, 55-67.	1.8	2
70	Multivariate tests for autocorrelation in the stable and unstable VAR models. <i>Economic Modelling</i> , 2004, 21, 661-683.	3.8	64
71	Do birds of the same feather flock together?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2004, 14, 281-294.	4.2	20
72	An examination of the equity market price linkage between Australia and the European Union using leveraged bootstrap method. <i>European Journal of Finance</i> , 2004, 10, 475-488.	3.1	10

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73	Is the J-Curve Effect Observable for Small North European Economies?. Open Economies Review, 2003, 14, 119-134.	1.6	45
74	How productivity and domestic output are related to exports and foreign output in the case of Sweden. Empirical Economics, 2003, 28, 767-782.	3.0	15
75	A new method to choose optimal lag order in stable and unstable VAR models. Applied Economics Letters, 2003, 10, 135-137.	1.8	180
76	Is the Government's intertemporal budget constraint fulfilled in Sweden? An application of the Kalman filter. Applied Economics Letters, 2002, 9, 433-439.	1.8	9
77	Multivariate-based causality tests of twin deficits in the US. Journal of Applied Statistics, 2002, 29, 817-824.	1.3	32
78	Fiscal policy in Sweden: effects of EMU criteria convergence. Economic Modelling, 2002, 19, 121-136.	3.8	38
79	Export performance and economic growth nexus in Japan: a bootstrap approach. Japan and the World Economy, 2002, 14, 25-33.	1.1	66
80	Empirical Analysis of Business Growth Factors Using Swedish Data. Journal of Small Business Management, 2002, 40, 332-349.	4.8	141
81	On the Causality Between Exchange Rates and Stock Prices: A Note. Bulletin of Economic Research, 2002, 54, 197-203.	1.1	66
82	Money Supply and the Informational Efficiency of the Stock Market in Korea: Evidence from an Alternative Methodology. Journal of Economic Integration, 2002, 17, 517-526.	1.2	7
83	Exchange Rates and Interest Rates: can Their Causality Explain International Capital Mobility?. International Trade Journal, 2000, 14, 299-314.	0.9	1
84	Export performance and economic growth causality: An empirical analysis. Atlantic Economic Journal, 2000, 28, 412-426.	0.5	17
85	Time-series evidence for Balassa's export-led growth hypothesis. Journal of International Trade and Economic Development, 2000, 9, 355-365.	2.3	46
86	The causal nexus of government spending and revenue in Finland: a bootstrap approach. Applied Economics Letters, 1999, 6, 641-644.	1.8	18
87	On the tourism-led growth hypothesis in the UAE: a bootstrap approach with leveraged adjustments. Applied Economics Letters, 0, , 1-4.	1.8	6
88	AKDENİZ ALKELERİNDE TURİZMİN EKONOMİK BİYOMEYETKİLİKLERİ: SAKLI PANEL EĞİMLERİN TESTİNDEN KAYNAKLANAN BİR İZLENİM Mehmet Akif Ersoy Üniversitesi İktisadi Ve İdari Bilimler Fakültesi Dergisi, 0, , .	0.9	2