

Wasim Ahmad

List of Publications by Year in descending order

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33
papers

1,141
citations

516710

16
h-index

434195

31
g-index

34
all docs

34
docs citations

34
times ranked

649
citing authors

#	ARTICLE	IF	CITATIONS
1	On the dynamic dependence and investment performance of crude oil and clean energy stocks. <i>Research in International Business and Finance</i> , 2017, 42, 376-389.	5.9	176
2	Optimal hedge ratios for clean energy equities. <i>Economic Modelling</i> , 2018, 72, 278-295.	3.8	145
3	Eurozone crisis and BRIICKS stock markets: Contagion or market interdependence?. <i>Economic Modelling</i> , 2013, 33, 209-225.	3.8	142
4	Information asymmetry, leverage and firm value: Do crisis and growth matter?. <i>International Review of Financial Analysis</i> , 2016, 46, 140-150.	6.6	98
5	Financial connectedness of BRICS and global sovereign bond markets. <i>Emerging Markets Review</i> , 2018, 37, 1-16.	4.4	67
6	Economic growth, energy consumption and CO ₂ emissions in India: a disaggregated causal analysis. <i>International Journal of Sustainable Energy</i> , 2017, 36, 807-824.	2.4	64
7	An investigation of price discovery and volatility spillovers in India's foreign exchange market. <i>Journal of Economic Studies</i> , 2015, 42, 261-284.	1.9	45
8	The US equity sectors, implied volatilities, and COVID-19: What does the spillover analysis reveal?. <i>Resources Policy</i> , 2021, 72, 102102.	9.6	42
9	Corporate Culture and Innovation: A Tale from an Emerging Market. <i>British Journal of Management</i> , 2021, 32, 1121-1140.	5.0	39
10	The Eurozone crisis and its contagion effects on the European stock markets. <i>Studies in Economics and Finance</i> , 2014, 31, 325-352.	2.1	35
11	Time-Varying Spillover and the Portfolio Diversification Implications of Clean Energy Equity with Commodities and Financial Assets. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 1837-1855.	3.1	34
12	Black swan events and COVID-19 outbreak: Sector level evidence from the US, UK, and European stock markets. <i>International Review of Economics and Finance</i> , 2021, 75, 546-557.	4.5	34
13	Modelling the directional spillovers from DJIM Index to conventional benchmarks: Different this time?. <i>Quarterly Review of Economics and Finance</i> , 2018, 67, 14-27.	2.7	28
14	Coherence, connectedness and dynamic hedging effectiveness between emerging markets equities and commodity index funds. <i>Resources Policy</i> , 2019, 61, 441-460.	9.6	22
15	On the intraday dynamics of oil price and exchange rate: What can we learn from China and India?. <i>Energy Economics</i> , 2020, 91, 104871.	12.1	19
16	Heterogeneous dependence and dynamic hedging between sectors of BRIC and global markets. <i>International Review of Financial Analysis</i> , 2018, 59, 117-133.	6.6	18
17	Analysing the systemic risk of Indian banks. <i>Economics Letters</i> , 2019, 176, 103-108.	1.9	18
18	Lockup Agreements and Survival of UK IPOs. <i>Journal of Business Finance and Accounting</i> , 2014, 41, 717-742.	2.7	17

#	ARTICLE	IF	CITATIONS
19	COVID-19 Pandemic and firm-level dynamics in the USA, UK, Europe, and Japan. <i>International Review of Financial Analysis</i> , 2021, 78, 101888.	6.6	15
20	Testing output gap and economic uncertainty as an explicator of stock market returns. <i>Research in International Business and Finance</i> , 2018, 45, 293-306.	5.9	14
21	Regime shifts and volatility in BRIICKS stock markets: an asset allocation perspective. <i>International Journal of Emerging Markets</i> , 2015, 10, 383-408.	2.2	12
22	What do we know about the idiosyncratic risk of clean energy equities?. <i>Energy Economics</i> , 2022, 112, 106167.	12.1	11
23	Regime dependent dynamics and European stock markets: Is asset allocation really possible?. <i>Empirica</i> , 2015, 42, 77-107.	1.8	9
24	On the role of the trend and cyclical components in electricity consumption and India's economic growth: a cointegration and cofeature approach. <i>OPEC Energy Review</i> , 2014, 38, 107-126.	1.9	6
25	Political connections, investment inefficiency, and the Indian banking crisis. <i>Quarterly Review of Economics and Finance</i> , 2022, 85, 16-30.	2.7	6
26	Understanding the credit cycle and business cycle dynamics in India. <i>International Review of Economics and Finance</i> , 2021, 76, 988-1006.	4.5	6
27	Do stressed PE firms misbehave?. <i>Journal of Corporate Finance</i> , 2021, 66, 101798.	5.5	5
28	When US sneezes, cliche's spread: How do the commodity index funds react then?. <i>Resources Policy</i> , 2020, 69, 101858.	9.6	5
29	The investigation of destabilization effect in India's agriculture commodity futures market. <i>Journal of Financial Economic Policy</i> , 2015, 7, 122-139.	1.0	4
30	Business Cycle and Financial Cycle Interdependence and the Rising Role of China in SAARC. <i>Journal of Quantitative Economics</i> , 2018, 16, 337-362.	0.7	3
31	Dynamics of banking sector integration in South Asia: an empirical study. <i>Indian Growth and Development Review</i> , 2019, 12, 315-332.	1.2	1
32	Competition, concentration and default-risk in the Indian banking industry. <i>Journal of Economic Studies</i> , 2022, ahead-of-print, .	1.9	1
33	An Analysis of Dynamic Spillover in India's Forex Derivatives Markets. , 2017, , 351-384.		0