

Wasim Ahmad

List of Publications by Year in descending order

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Version: 2024-02-01

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	Political connections, investment inefficiency, and the Indian banking crisis. Quarterly Review of Economics and Finance, 2022, 85, 16-30.	2.7	6
2	Competition, concentration and default-risk in the Indian banking industry. Journal of Economic Studies, 2022, ahead-of-print, .	1.9	1
3	What do we know about the idiosyncratic risk of clean energy equities?. Energy Economics, 2022, 112, 106167.	12.1	11
4	Do stressed PE firms misbehave?. Journal of Corporate Finance, 2021, 66, 101798.	5.5	5
5	Corporate Culture and Innovation: A Tale from an Emerging Market. British Journal of Management, 2021, 32, 1121-1140.	5.0	39
6	The US equity sectors, implied volatilities, and COVID-19: What does the spillover analysis reveal?. Resources Policy, 2021, 72, 102102.	9.6	42
7	Black swan events and COVID-19 outbreak: Sector level evidence from the US, UK, and European stock markets. International Review of Economics and Finance, 2021, 75, 546-557.	4.5	34
8	Understanding the credit cycle and business cycle dynamics in India. International Review of Economics and Finance, 2021, 76, 988-1006.	4.5	6
9	COVID-19 Pandemic and firm-level dynamics in the USA, UK, Europe, and Japan. International Review of Financial Analysis, 2021, 78, 101888.	6.6	15
10	On the intraday dynamics of oil price and exchange rate: What can we learn from China and India?. Energy Economics, 2020, 91, 104871.	12.1	19
11	When US sneezes, cliche's spread: How do the commodity index funds react then?. Resources Policy, 2020, 69, 101858.	9.6	5
12	Dynamics of banking sector integration in South Asia: an empirical study. Indian Growth and Development Review, 2019, 12, 315-332.	1.2	1
13	Analysing the systemic risk of Indian banks. Economics Letters, 2019, 176, 103-108.	1.9	18
14	Coherence, connectedness and dynamic hedging effectiveness between emerging markets equities and commodity index funds. Resources Policy, 2019, 61, 441-460.	9.6	22
15	Optimal hedge ratios for clean energy equities. Economic Modelling, 2018, 72, 278-295.	3.8	145
16	Financial connectedness of BRICS and global sovereign bond markets. Emerging Markets Review, 2018, 37, 1-16.	4.4	67
17	Time-Varying Spillover and the Portfolio Diversification Implications of Clean Energy Equity with Commodities and Financial Assets. Emerging Markets Finance and Trade, 2018, 54, 1837-1855.	3.1	34
18	Business Cycle and Financial Cycle Interdependence and the Rising Role of China in SAARC. Journal of Quantitative Economics, 2018, 16, 337-362.	0.7	3

#	ARTICLE	IF	CITATIONS
19	Modelling the directional spillovers from DJIM Index to conventional benchmarks: Different this time?. Quarterly Review of Economics and Finance, 2018, 67, 14-27.	2.7	28
20	Testing output gap and economic uncertainty as an explicator of stock market returns. Research in International Business and Finance, 2018, 45, 293-306.	5.9	14
21	Heterogeneous dependence and dynamic hedging between sectors of BRIC and global markets. International Review of Financial Analysis, 2018, 59, 117-133.	6.6	18
22	Economic growth, energy consumption and CO ₂ emissions in India: a disaggregated causal analysis. International Journal of Sustainable Energy, 2017, 36, 807-824.	2.4	64
23	On the dynamic dependence and investment performance of crude oil and clean energy stocks. Research in International Business and Finance, 2017, 42, 376-389.	5.9	176
24	An Analysis of Dynamic Spillover in India's Forex Derivatives Markets. , 2017, , 351-384.		0
25	Information asymmetry, leverage and firm value: Do crisis and growth matter?. International Review of Financial Analysis, 2016, 46, 140-150.	6.6	98
26	Regime shifts and volatility in BRIICKS stock markets: an asset allocation perspective. International Journal of Emerging Markets, 2015, 10, 383-408.	2.2	12
27	The investigation of destabilization effect in India's agriculture commodity futures market. Journal of Financial Economic Policy, 2015, 7, 122-139.	1.0	4
28	An investigation of price discovery and volatility spillovers in India's foreign exchange market. Journal of Economic Studies, 2015, 42, 261-284.	1.9	45
29	Regime dependent dynamics and European stock markets: Is asset allocation really possible?. Empirica, 2015, 42, 77-107.	1.8	9
30	The Eurozone crisis and its contagion effects on the European stock markets. Studies in Economics and Finance, 2014, 31, 325-352.	2.1	35
31	On the role of the trend and cyclical components in electricity consumption and India's economic growth: a cointegration and cofeature approach. OPEC Energy Review, 2014, 38, 107-126.	1.9	6
32	Lockup Agreements and Survival of UK IPOs. Journal of Business Finance and Accounting, 2014, 41, 717-742.	2.7	17
33	Eurozone crisis and BRIICKS stock markets: Contagion or market interdependence?. Economic Modelling, 2013, 33, 209-225.	3.8	142