

Afees A Salisu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7477512/publications.pdf>

Version: 2024-02-01

126
papers

3,696
citations

172207

29
h-index

155451

55
g-index

127
all docs

127
docs citations

127
times ranked

1372
citing authors

#	ARTICLE	IF	CITATIONS
1	Revisiting the oil price and stock market nexus: A nonlinear Panel ARDL approach. <i>Economic Modelling</i> , 2017, 66, 258-271.	1.8	232
2	Revisiting oil-stock nexus during COVID-19 pandemic: Some preliminary results. <i>International Review of Economics and Finance</i> , 2020, 69, 280-294.	2.2	217
3	Predicting stock returns in the presence of COVID-19 pandemic: The role of health news. <i>International Review of Financial Analysis</i> , 2020, 71, 101546.	3.1	195
4	Constructing a Global Fear Index for the COVID-19 Pandemic. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 2310-2331.	1.7	175
5	Modeling oil price-US stock nexus: A VARMA-BEKK-AGARCH approach. <i>Energy Economics</i> , 2015, 50, 1-12.	5.6	167
6	Modelling oil price volatility with structural breaks. <i>Energy Policy</i> , 2013, 52, 554-562.	4.2	147
7	The COVID-19 global fear index and the predictability of commodity price returns. <i>Journal of Behavioral and Experimental Finance</i> , 2020, 27, 100383.	2.1	140
8	Modelling oil price-inflation nexus: The role of asymmetries. <i>Energy</i> , 2017, 125, 97-106.	4.5	129
9	Hedging oil price risk with gold during COVID-19 pandemic. <i>Resources Policy</i> , 2021, 70, 101897.	4.2	127
10	Uncertainty Due to Infectious Diseases and Energy Market Volatility. <i>Energy RESEARCH LETTERS</i> , 2020, 1, .	1.6	120
11	Pandemics and the Asia-Pacific Islamic Stocks. <i>Asian Economics Letters</i> , 2020, 1, .	1.6	117
12	Modeling returns and volatility transmission between oil price and US-Nigeria exchange rate. <i>Energy Economics</i> , 2013, 39, 169-176.	5.6	92
13	Improving the predictability of the oil-US stock nexus: The role of macroeconomic variables. <i>Economic Modelling</i> , 2019, 76, 153-171.	1.8	90
14	Assessing the safe haven property of the gold market during COVID-19 pandemic. <i>International Review of Financial Analysis</i> , 2021, 74, 101666.	3.1	78
15	A sectoral analysis of asymmetric nexus between oil price and stock returns. <i>International Review of Economics and Finance</i> , 2019, 61, 241-259.	2.2	58
16	Oil shocks and stock market volatility of the BRICS: A GARCH-MIDAS approach. <i>Global Finance Journal</i> , 2021, 48, 100546.	2.8	57
17	The inflation hedging properties of gold, stocks and real estate: A comparative analysis. <i>Resources Policy</i> , 2020, 66, 101605.	4.2	56
18	Improving the predictability of stock returns with Bitcoin prices. <i>North American Journal of Economics and Finance</i> , 2019, 48, 857-867.	1.8	52

#	ARTICLE	IF	CITATIONS
19	Pandemics and the emerging stock markets. <i>Borsa Istanbul Review</i> , 2020, 20, S40-S48.	2.4	52
20	Predicting US inflation: Evidence from a new approach. <i>Economic Modelling</i> , 2018, 71, 134-158.	1.8	49
21	Assessing the inflation hedging of gold and palladium in OECD countries. <i>Resources Policy</i> , 2019, 62, 357-377.	4.2	45
22	Gold as a hedge against oil shocks: Evidence from new datasets for oil shocks. <i>Resources Policy</i> , 2020, 66, 101606.	4.2	45
23	Modeling energy demand: Some emerging issues. <i>Renewable and Sustainable Energy Reviews</i> , 2016, 54, 1470-1480.	8.2	43
24	Predicting exchange rate with commodity prices: New evidence from Westerlund and Narayan (2015) estimator with structural breaks and asymmetries. <i>Resources Policy</i> , 2019, 62, 33-56.	4.2	42
25	Revisiting the forecasting accuracy of Phillips curve: The role of oil price. <i>Energy Economics</i> , 2018, 70, 334-356.	5.6	37
26	Gold and US sectoral stocks during COVID-19 pandemic. <i>Research in International Business and Finance</i> , 2021, 57, 101424.	3.1	37
27	Historical geopolitical risk and the behaviour of stock returns in advanced economies. <i>European Journal of Finance</i> , 2022, 28, 889-906.	1.7	36
28	Modelling stock price–exchange rate nexus in OECD countries: A new perspective. <i>Economic Modelling</i> , 2018, 74, 105-123.	1.8	35
29	Geopolitical risks and historical exchange rate volatility of the BRICS. <i>International Review of Economics and Finance</i> , 2022, 77, 179-190.	2.2	35
30	The role of global economic conditions in forecasting gold market volatility: Evidence from a GARCH-MIDAS approach. <i>Research in International Business and Finance</i> , 2020, 54, 101308.	3.1	34
31	Further application of Narayan and Liu (2015) unit root model for trending time series. <i>Economic Modelling</i> , 2016, 55, 305-314.	1.8	32
32	Google trends and the predictability of precious metals. <i>Resources Policy</i> , 2020, 65, 101542.	4.2	30
33	El Niño and forecastability of oil-price realized volatility. <i>Theoretical and Applied Climatology</i> , 2021, 144, 1173-1180.	1.3	30
34	Mixed-frequency forecasting of crude oil volatility based on the information content of global economic conditions. <i>Journal of Forecasting</i> , 2022, 41, 134-157.	1.6	29
35	Unit root modeling for trending stock market series. <i>Borsa Istanbul Review</i> , 2016, 16, 82-91.	2.4	28
36	A firm-level analysis of the upstream-downstream dichotomy in the oil-stock nexus. <i>Global Finance Journal</i> , 2018, 37, 199-218.	2.8	28

#	ARTICLE	IF	CITATIONS
37	Stock-induced Google trends and the predictability of sectoral stock returns. <i>Journal of Forecasting</i> , 2021, 40, 327-345.	1.6	28
38	Modelling spillovers between stock market and FX market: evidence for Nigeria. <i>Journal of African Business</i> , 2015, 16, 84-108.	1.3	27
39	Can agricultural commodity prices predict Nigeria's inflation?. <i>Journal of Commodity Markets</i> , 2019, 16, 100087.	0.9	27
40	Oil Price and Exchange Rate Behaviour of the BRICS. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 2042-2051.	1.7	27
41	Geopolitical risk and forecastability of tail risk in the oil market: Evidence from over a century of monthly data. <i>Energy</i> , 2021, 235, 121333.	4.5	27
42	Global financial cycle and the predictability of oil market volatility: Evidence from a GARCH-MIDAS model. <i>Energy Economics</i> , 2022, 108, 105934.	5.6	27
43	Islamic Stock indices and COVID-19 pandemic. <i>International Review of Economics and Finance</i> , 2022, 80, 282-293.	2.2	26
44	COVID-19 pandemic and the crude oil market risk: hedging options with non-energy financial innovations. <i>Financial Innovation</i> , 2021, 7, 34.	3.6	25
45	Testing the predictability of commodity prices in stock returns of G7 countries: Evidence from a new approach. <i>Resources Policy</i> , 2019, 64, 101520.	4.2	24
46	A New Index for Measuring Uncertainty Due to the COVID-19 Pandemic. <i>Sustainability</i> , 2021, 13, 3212.	1.6	24
47	Geopolitical risk and stock market volatility in emerging markets: A GARCH " MIDAS approach. <i>North American Journal of Economics and Finance</i> , 2022, 62, 101755.	1.8	24
48	Another look at the energy-growth nexus: New insights from MIDAS regressions. <i>Energy</i> , 2019, 174, 69-84.	4.5	22
49	Modelling return and volatility spillovers in global foreign exchange markets. <i>Journal of Information and Optimization Sciences</i> , 2018, 39, 1417-1448.	0.2	20
50	Assessing the inflation hedging potential of coal and iron ore in Australia. <i>Resources Policy</i> , 2019, 63, 101410.	4.2	19
51	Hedging with financial innovations in the Asia-Pacific markets during the COVID-19 pandemic: the role of precious metals. <i>Quantitative Finance and Economics</i> , 2021, 5, 352-372.	1.4	17
52	The effect of oil uncertainty shock on real GDP of 33 countries: a global VAR approach. <i>Applied Economics Letters</i> , 2023, 30, 269-274.	1.0	17
53	FOREIGN CAPITAL FLOWS, FINANCIAL DEVELOPMENT AND GROWTH IN SUB-SAHARAN AFRICA. <i>Journal of Economic Development</i> , 2015, 40, 85-103.	0.3	17
54	Oil tail risk and the tail risk of the US Dollar exchange rates. <i>Energy Economics</i> , 2022, 109, 105960.	5.6	15

#	ARTICLE	IF	CITATIONS
55	Machine Learning Predictions of Housing Market Synchronization across US States: The Role of Uncertainty. <i>Journal of Real Estate Finance and Economics</i> , 2022, 64, 523-545.	0.8	12
56	Hedging against risks associated with travel and tourism stocks during COVID-19 pandemic: The role of gold. <i>International Journal of Finance and Economics</i> , 2023, 28, 1872-1882.	1.9	12
57	Volatility spillovers and hedging effectiveness between health and tourism stocks: Empirical evidence from the US. <i>International Review of Economics and Finance</i> , 2021, 74, 150-159.	2.2	12
58	A test for inflation persistence in Nigeria using fractional integration & fractional cointegration techniques. <i>Economic Modelling</i> , 2020, 87, 225-237.	1.8	11
59	The behaviour of U.S. stocks to financial and health risks. <i>International Journal of Finance and Economics</i> , 2020, , .	1.9	11
60	The behavior of exchange rate and stock returns in high and low interest rate environments. <i>International Review of Economics and Finance</i> , 2021, 74, 138-149.	2.2	11
61	EXCHANGE RATE AND INTEREST RATE DIFFERENTIAL IN G7 ECONOMIES. <i>Buletin Ekonomi Moneter Dan Perbankan</i> , 2019, 22, 263-286.	0.6	11
62	A Note on the COVID-19 Shock and Real GDP in Emerging Economies. <i>Emerging Markets Finance and Trade</i> , 2022, 58, 93-101.	1.7	11
63	Forecasting oil prices over 150 years: The role of tail risks. <i>Resources Policy</i> , 2022, 75, 102508.	4.2	11
64	Financial turbulence, systemic risk and the predictability of stock market volatility. <i>Global Finance Journal</i> , 2022, 52, 100699.	2.8	11
65	Oil-price uncertainty and the U.K. unemployment rate: A forecasting experiment with random forests using 150 years of data. <i>Resources Policy</i> , 2022, 77, 102662.	4.2	11
66	The heterogeneous behaviour of the inflation hedging property of cocoa. <i>North American Journal of Economics and Finance</i> , 2020, 51, 101093.	1.8	10
67	Predictability of tail risks of Canada and the U.S. Over a Century: The role of spillovers and oil tail Risks. <i>North American Journal of Economics and Finance</i> , 2022, 59, 101620.	1.8	10
68	Forecasting output growth of advanced economies over eight centuries: The role of gold market volatility as a proxy of global uncertainty. <i>Resources Policy</i> , 2022, 75, 102527.	4.2	10
69	Testing for martingale difference hypothesis with structural breaks: Evidence from Asia-Pacific foreign exchange markets. <i>Borsa Istanbul Review</i> , 2016, 16, 210-218.	2.4	8
70	Testing the Martingale Difference Hypothesis (MDH) with Structural Breaks: Evidence from Foreign Exchanges of Nigeria and South Africa. <i>Journal of African Business</i> , 2016, 17, 342-359.	1.3	8
71	Testing for spillovers in naira exchange rates: The role of electioneering & global financial crisis. <i>Borsa Istanbul Review</i> , 2018, 18, 341-348.	2.4	8
72	A moving average heterogeneous autoregressive model for forecasting the realized volatility of the US stock market: Evidence from over a century of data. <i>International Journal of Finance and Economics</i> , 2022, 27, 384-400.	1.9	8

#	ARTICLE	IF	CITATIONS
73	A firm level analysis of asymmetric response of U.S. stock returns to exchange rate movements. <i>International Journal of Finance and Economics</i> , 2020, , .	1.9	8
74	US stocks in the presence of oil price risk: Large cap vs. Small cap. <i>Economics and Business Letters</i> , 2018, 6, 116.	0.4	8
75	Can urban coffee consumption help predict US inflation?. <i>Journal of Forecasting</i> , 2019, 38, 649-668.	1.6	7
76	A fractional cointegration VAR analysis of Islamic stocks: A global perspective. <i>North American Journal of Economics and Finance</i> , 2020, 51, 101056.	1.8	7
77	Improving Nigeria's Inflation Forecast with Oil Price: The Role of Estimators. <i>Journal of Quantitative Economics</i> , 2020, 18, 191-229.	0.2	7
78	How Do Housing Returns in Emerging Countries Respond to Oil Shocks? A MIDAS Touch. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 4286-4311.	1.7	7
79	Oil tail risks and the forecastability of the realized variance of oil-price: Evidence from over 150 years of data. <i>Finance Research Letters</i> , 2022, 46, 102378.	3.4	7
80	Assessing the hedging potential of gold and other precious metals against uncertainty due to epidemics and pandemics. <i>Quality and Quantity</i> , 2022, 56, 2199-2214.	2.0	7
81	Modelling oil price volatility before, during and after the global financial crisis. <i>OPEC Energy Review</i> , 2014, 38, 469-495.	1.0	6
82	A small macroeconomic model of the Nigerian economy. <i>Economic Modelling</i> , 2014, 39, 305-313.	1.8	6
83	New evidence for the inflation hedging potential of US stock returns. <i>Finance Research Letters</i> , 2020, 37, 101384.	3.4	6
84	Stock markets and exchange rate behavior of the BRICS. <i>Journal of Forecasting</i> , 2021, 40, 1581-1595.	1.6	6
85	Do Epidemics and Pandemics Have Predictive Content for Exchange Rate Movements? Evidence for Asian Economies. <i>Asian Economics Letters</i> , 2021, 2, .	1.6	6
86	Analysis of asymmetric response of exchange rate to interest rate differentials: The case of African Big 4. <i>North American Journal of Economics and Finance</i> , 2021, 55, 101320.	1.8	5
87	International monetary policy spillovers to emerging economies in Sub-Saharan Africa: A global VAR analysis. <i>Scientific African</i> , 2021, 14, e00976.	0.7	5
88	The U.S. Shale Oil Revolution and the Behavior of Commodity Prices. <i>Econometric Research in Finance</i> , 2018, 3, 27-53.	0.5	5
89	Commodity Prices and Forecastability of International Stock Returns over a Century: Sentiments versus Fundamentals with Focus on South Africa. <i>Emerging Markets Finance and Trade</i> , 2022, 58, 2620-2636.	1.7	5
90	Tail risks and forecastability of stock returns of advanced economies: evidence from centuries of data*. <i>European Journal of Finance</i> , 2023, 29, 466-481.	1.7	5

#	ARTICLE	IF	CITATIONS
91	Spatial Analysis of Road Traffic Crashes in Oyo State of Nigeria. Journal of Sustainable Development, 2014, 7, .	0.1	4
92	US Stock return predictability with high dimensional models. Finance Research Letters, 2022, 45, 102194.	3.4	4
93	Global evidence of the COVID-19 shock on real equity prices and real exchange rates: A counterfactual analysis with a threshold-augmented GVAR model. Finance Research Letters, 2022, 47, 102519.	3.4	4
94	A NOTE ON UNCERTAINTY DUE TO INFECTIOUS DISEASES AND OUTPUT GROWTH OF THE UNITED STATES: A MIXED-FREQUENCY FORECASTING EXPERIMENT. Annals of Financial Economics, 2022, 17, .	1.2	4
95	Improving forecasting accuracy of the Phillips curve in OECD countries: The role of commodity prices. International Journal of Finance and Economics, 2021, 26, 2946-2975.	1.9	3
96	OPEC News and Exchange Rate Forecasting Using Dynamic Bayesian Learning. Finance Research Letters, 2022, 45, 102125.	3.4	3
97	EVIDENCE ON MONETARY POLICY TRANSMISSION DURING TRANQUIL AND TURBULENT PERIODS. Buletin Ekonomi Moneter Dan Perbankan, 2019, 22, 311-350.	0.6	3
98	Youth unemployment in Nigeria: nature, causes and solutions. Quality and Quantity, 2023, 57, 1125-1157.	2.0	3
99	Out-of- Sample Stock Return Predictability of Alternative COVID-19 Indices. Emerging Markets Finance and Trade, 2022, 58, 3739-3750.	1.7	3
100	Uncertainty and predictability of real housing returns in the United Kingdom: A regional analysis. Journal of Forecasting, 2022, 41, 1525-1556.	1.6	3
101	Mortgage asymmetric pricing, cash rate and international funding cost: Australian evidence. International Review of Economics and Finance, 2020, 65, 46-68.	2.2	2
102	Asymmetric and Time-Varying Behavior of Exchange Rate and Interest Rate Differential in Emerging Markets. Emerging Markets Finance and Trade, 2020, , 1-16.	1.7	2
103	THE COVID-19 PANDEMIC AND IMPLICATIONS FOR MONETARY POLICY IN NIGERIA: A SIMULATION STUDY. Singapore Economic Review, 0, , 1-28.	0.9	2
104	Determinants of a Successful Regional Trade Agreement in West Africa. , 2014, , 181-211.		2
105	Modelling Road Traffic Crashes Using Spatial Autoregressive Model With Additional Endogenous Variable. Statistics in Transition, 2016, 17, 659-670.	0.1	2
106	FINANCIAL STABILITY AND INCOME GROWTH IN EMERGING MARKETS. Buletin Ekonomi Moneter Dan Perbankan, 2020, 23, 201-220.	0.6	2
107	Modeling Exchange rate -interest rate differential nexus in BRICS: The role asymmetry and structural breaks. Economics and Business Letters, 2020, 9, 73.	0.4	2
108	THE EFFECTS OF U.S.ÂMONETARY POLICY UNCERTAINTY SHOCK ON INTERNATIONAL EQUITY MARKETS. Annals of Financial Economics, 2021, 16, .	1.2	2

#	ARTICLE	IF	CITATIONS
109	Oil price uncertainty and real exchange rate in a global VAR framework: a note. <i>Journal of Economics and Finance</i> , 2022, 46, 704-712.	0.8	2
110	Testing for heteroskedasticity and spatial correlation in a two way random effects model. <i>Computational Statistics and Data Analysis</i> , 2014, 70, 153-171.	0.7	1
111	United we stand, divided we fall: A PANICCA test evidence for stock exchanges in OECD. <i>Finance Research Letters</i> , 2019, 28, 343-347.	3.4	1
112	The transmission of monetary policy in emerging economies during tranquil and turbulent periods. <i>Finance Research Letters</i> , 2020, 35, 101295.	3.4	1
113	Dynamic effects of monetary policy shocks on macroeconomic volatility in the United Kingdom. <i>Applied Economics Letters</i> , 2021, 28, 1594-1599.	1.0	1
114	Point and density forecasting of macroeconomic and financial uncertainties of the USA. <i>Journal of Forecasting</i> , 2021, 40, 700-707.	1.6	1
115	Firm-specific news and the predictability of Consumer stocks in Vietnam. <i>Finance Research Letters</i> , 2021, 41, 101801.	3.4	1
116	A GLOBAL VAR ANALYSIS OF GLOBAL AND REGIONAL SHOCK SPILLOVERS TO WEST AFRICAN COUNTRIES. <i>Singapore Economic Review</i> , 0, , 1-24.	0.9	1
117	A test for the contributions of urban and rural inflation to inflation persistence in Nigeria. <i>Macroeconomics and Finance in Emerging Market Economies</i> , 2023, 16, 222-246.	0.5	1
118	Exchange rate predictability with nine alternative models for BRICS countries. <i>Journal of Macroeconomics</i> , 2021, , 103374.	0.7	1
119	Testing for Cross-Sectional Dependence in a RandomEffects Model. <i>Open Journal of Statistics</i> , 2012, 02, 88-97.	0.3	1
120	Testing for unemployment persistence in Nigeria. <i>Economic Change and Restructuring</i> , 2022, 55, 2605-2630.	2.5	1
121	Oil-growth nexus in Nigeria: An ADL-MIDAS approach. <i>Resources Policy</i> , 2022, 77, 102754.	4.2	1
122	Out-of-sample predictability of gold market volatility: The role of US Nonfarm Payroll. <i>Quarterly Review of Economics and Finance</i> , 2022, 86, 482-488.	1.5	1
123	The financial US uncertainty spillover multiplier: Evidence from a GVAR model. <i>International Finance</i> , 0, , .	1.3	1
124	Stock returns and interest rate differential in high and low interest rate environments. <i>International Journal of Finance and Economics</i> , 2023, 28, 1713-1728.	1.9	0
125	Forecasting the Return Volatility of Energy Prices: A GARCH-MIDAS Approach. , 2020, , 47-71.		0
126	The U.S. Nonfarm Payroll and the out-of-sample predictability of output growth for over six decades. <i>Quality and Quantity</i> , 2022, , 1-11.	2.0	0