

Afees A Salisu

List of Publications by Year in descending order

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126
papers

3,696
citations

172207

29
h-index

155451

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127
docs citations

127
times ranked

1372
citing authors

#	ARTICLE	IF	CITATIONS
1	Hedging against risks associated with travel and tourism stocks during <scp>COVID</scp>â€19 pandemic: The role of gold. International Journal of Finance and Economics, 2023, 28, 1872-1882.	1.9	12
2	Stock returns and interest rate differential in high and low interest rate environments. International Journal of Finance and Economics, 2023, 28, 1713-1728.	1.9	0
3	A test for the contributions of urban and rural inflation to inflation persistence in Nigeria. Macroeconomics and Finance in Emerging Market Economies, 2023, 16, 222-246.	0.5	1
4	The effect of oil uncertainty shock on real GDP of 33 countries: a global VAR approach. Applied Economics Letters, 2023, 30, 269-274.	1.0	17
5	Youth unemployment in Nigeria: nature, causes and solutions. Quality and Quantity, 2023, 57, 1125-1157.	2.0	3
6	Tail risks and forecastability of stock returns of advanced economies: evidence from centuries of data*. European Journal of Finance, 2023, 29, 466-481.	1.7	5
7	A moving average heterogeneous autoregressive model for forecasting the realized volatility of the <scp>US</scp> stock market: Evidence from over a century of data. International Journal of Finance and Economics, 2022, 27, 384-400.	1.9	8
8	Machine Learning Predictions of Housing Market Synchronization across US States: The Role of Uncertainty. Journal of Real Estate Finance and Economics, 2022, 64, 523-545.	0.8	12
9	US Stock return predictability with high dimensional models. Finance Research Letters, 2022, 45, 102194.	3.4	4
10	OPEC News and Exchange Rate Forecasting Using Dynamic Bayesian Learning. Finance Research Letters, 2022, 45, 102125.	3.4	3
11	Mixedâ€frequency forecasting of crude oil volatility based on the information content of global economic conditions. Journal of Forecasting, 2022, 41, 134-157.	1.6	29
12	Oil tail risks and the forecastability of the realized variance of oil-price: Evidence from over 150 years of data. Finance Research Letters, 2022, 46, 102378.	3.4	7
13	Historical geopolitical risk and the behaviour of stock returns in advanced economies. European Journal of Finance, 2022, 28, 889-906.	1.7	36
14	Assessing the hedging potential of gold and other precious metals against uncertainty due to epidemics and pandemics. Quality and Quantity, 2022, 56, 2199-2214.	2.0	7
15	Geopolitical risks and historical exchange rate volatility of the BRICS. International Review of Economics and Finance, 2022, 77, 179-190.	2.2	35
16	A Note on the COVID-19 Shock and Real GDP in Emerging Economies. Emerging Markets Finance and Trade, 2022, 58, 93-101.	1.7	11
17	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
18	Predictability of tail risks of Canada and the U.S. Over a Century: The role of spillovers and oil tail Risksâ€t. North American Journal of Economics and Finance, 2022, 59, 101620.	1.8	10

#	ARTICLE	IF	CITATIONS
19	Forecasting oil prices over 150 years: The role of tail risks. Resources Policy, 2022, 75, 102508.	4.2	11
20	Forecasting output growth of advanced economies over eight centuries: The role of gold market volatility as a proxy of global uncertainty. Resources Policy, 2022, 75, 102527.	4.2	10
21	Financial turbulence, systemic risk and the predictability of stock market volatility. Global Finance Journal, 2022, 52, 100699.	2.8	11
22	The U.S. Nonfarm Payroll and the out-of-sample predictability of output growth for over six decades. Quality and Quantity, 2022, , 1-11.	2.0	0
23	Global financial cycle and the predictability of oil market volatility: Evidence from a GARCH-MIDAS model. Energy Economics, 2022, 108, 105934.	5.6	27
24	Oil tail risk and the tail risk of the US Dollar exchange rates. Energy Economics, 2022, 109, 105960.	5.6	15
25	Islamic Stock indices and COVID-19 pandemic. International Review of Economics and Finance, 2022, 80, 282-293.	2.2	26
26	Oil-price uncertainty and the U.K. unemployment rate: A forecasting experiment with random forests using 150 years of data. Resources Policy, 2022, 77, 102662.	4.2	11
27	Commodity Prices and Forecastability of International Stock Returns over a Century: Sentiments versus Fundamentals with Focus on South Africa. Emerging Markets Finance and Trade, 2022, 58, 2620-2636.	1.7	5
28	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
29	Testing for unemployment persistence in Nigeria. Economic Change and Restructuring, 2022, 55, 2605-2630.	2.5	1
30	Out-of- Sample Stock Return Predictability of Alternative COVID-19 Indices. Emerging Markets Finance and Trade, 2022, 58, 3739-3750.	1.7	3
31	Oil-growth nexus in Nigeria: An ADL-MIDAS approach. Resources Policy, 2022, 77, 102754.	4.2	1
32	Out-of-sample predictability of gold market volatility: The role of US Nonfarm Payroll. Quarterly Review of Economics and Finance, 2022, 86, 482-488.	1.5	1
33	Uncertainty and predictability of real housing returns in the United Kingdom: A regional analysis. Journal of Forecasting, 2022, 41, 1525-1556.	1.6	3
34	Oil price uncertainty and real exchange rate in a global VAR framework: a note. Journal of Economics and Finance, 2022, 46, 704-712.	0.8	2
35	Geopolitical risk and stock market volatility in emerging markets: A GARCH MIDAS approach. North American Journal of Economics and Finance, 2022, 62, 101755.	1.8	24
36	Dynamic effects of monetary policy shocks on macroeconomic volatility in the United Kingdom. Applied Economics Letters, 2021, 28, 1594-1599.	1.0	1

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37	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
38	Oil Price and Exchange Rate Behaviour of the BRICS. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 2042-2051.	1.7	27
39	Oil shocks and stock market volatility of the BRICS: A GARCH-MIDAS approach. <i>Global Finance Journal</i> , 2021, 48, 100546.	2.8	57
40	Stocks-induced Google trends and the predictability of sectoral stock returns. <i>Journal of Forecasting</i> , 2021, 40, 327-345.	1.6	28
41	Hedging oil price risk with gold during COVID-19 pandemic. <i>Resources Policy</i> , 2021, 70, 101897.	4.2	127
42	Point and density forecasting of macroeconomic and financial uncertainties of the USA. <i>Journal of Forecasting</i> , 2021, 40, 700-707.	1.6	1
43	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
44	Firm-specific news and the predictability of Consumer stocks in Vietnam. <i>Finance Research Letters</i> , 2021, 41, 101801.	3.4	1
45	Improving forecasting accuracy of the Phillips curve in OECD countries: The role of commodity prices. <i>International Journal of Finance and Economics</i> , 2021, 26, 2946-2975.	1.9	3
46	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
47	A New Index for Measuring Uncertainty Due to the COVID-19 Pandemic. <i>Sustainability</i> , 2021, 13, 3212.	1.6	24
48	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
49	El Niño and forecastability of oil-price realized volatility. <i>Theoretical and Applied Climatology</i> , 2021, 144, 1173-1180.	1.3	30
50	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
51	Stock markets and exchange rate behavior of the BRICS. <i>Journal of Forecasting</i> , 2021, 40, 1581-1595.	1.6	6
52	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
53	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
54	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

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55	Gold and US sectoral stocks during COVID-19 pandemic. <i>Research in International Business and Finance</i> , 2021, 57, 101424.	3.1	37
56	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
57	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
58	Exchange rate predictability with nine alternative models for BRICS countries. <i>Journal of Macroeconomics</i> , 2021, , 103374.	0.7	1
59	THE EFFECTS OF U.S. MONETARY POLICY UNCERTAINTY SHOCK ON INTERNATIONAL EQUITY MARKETS. <i>Annals of Financial Economics</i> , 2021, 16, .	1.2	2
60	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
61	The transmission of monetary policy in emerging economies during tranquil and turbulent periods. <i>Finance Research Letters</i> , 2020, 35, 101295.	3.4	1
62	Mortgage asymmetric pricing, cash rate and international funding cost: Australian evidence. <i>International Review of Economics and Finance</i> , 2020, 65, 46-68.	2.2	2
63	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
64	A test for inflation persistence in Nigeria using fractional integration & fractional cointegration techniques. <i>Economic Modelling</i> , 2020, 87, 225-237.	1.8	11
65	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
66	New evidence for the inflation hedging potential of US stock returns. <i>Finance Research Letters</i> , 2020, 37, 101384.	3.4	6
67	Google trends and the predictability of precious metals. <i>Resources Policy</i> , 2020, 65, 101542.	4.2	30
68	Pandemics and the emerging stock markets. <i>Borsa Istanbul Review</i> , 2020, 20, S40-S48.	2.4	52
69	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
70	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
71	Constructing a Global Fear Index for the COVID-19 Pandemic. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 2310-2331.	1.7	175
72	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

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73	The behaviour of U.S. stocks to financial and health risks. International Journal of Finance and Economics, 2020, , .	1.9	11
74	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
75	Revisiting oil-stock nexus during COVID-19 pandemic: Some preliminary results. International Review of Economics and Finance, 2020, 69, 280-294.	2.2	217
76	Predicting stock returns in the presence of COVID-19 pandemic: The role of health news. International Review of Financial Analysis, 2020, 71, 101546.	3.1	195
77	Gold as a hedge against oil shocks: Evidence from new datasets for oil shocks. Resources Policy, 2020, 66, 101606.	4.2	45
78	The inflation hedging properties of gold, stocks and real estate: A comparative analysis. Resources Policy, 2020, 66, 101605.	4.2	56
79	Uncertainty Due to Infectious Diseases and Energy Market Volatility. Energy RESEARCH LETTERS, 2020, 1, .	1.6	120
80	Pandemics and the Asia-Pacific Islamic Stocks. Asian Economics Letters, 2020, 1, .	1.6	117
81	Forecasting the Return Volatility of Energy Prices: A GARCH-MIDAS Approach. , 2020, , 47-71.		0
82	FINANCIAL STABILITY AND INCOME GROWTH IN EMERGING MARKETS. Buletin Ekonomi Moneter Dan Perbankan, 2020, 23, 201-220.	0.6	2
83	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
84	United we stand, divided we fall: A PANICCA test evidence for stock exchanges in OECD. Finance Research Letters, 2019, 28, 343-347.	3.4	1
85	Improving the predictability of the oilâ€“US stock nexus: The role of macroeconomic variables. Economic Modelling, 2019, 76, 153-171.	1.8	90
86	Testing the predictability of commodity prices in stock returns of G7 countries: Evidence from a new approach. Resources Policy, 2019, 64, 101520.	4.2	24
87	Assessing the inflation hedging potential of coal and iron ore in Australia. Resources Policy, 2019, 63, 101410.	4.2	19
88	Assessing the inflation hedging of gold and palladium in OECD countries. Resources Policy, 2019, 62, 357-377.	4.2	45
89	Can agricultural commodity prices predict Nigeria's inflation?. Journal of Commodity Markets, 2019, 16, 100087.	0.9	27
90	Can urban coffee consumption help predict US inflation?. Journal of Forecasting, 2019, 38, 649-668.	1.6	7

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91	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
92	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
93	Another look at the energy-growth nexus: New insights from MIDAS regressions. <i>Energy</i> , 2019, 174, 69-84.	4.5	22
94	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
95	EXCHANGE RATE AND INTEREST RATE DIFFERENTIAL IN G7 ECONOMIES. <i>Buletin Ekonomi Moneter Dan Perbankan</i> , 2019, 22, 263-286.	0.6	11
96	EVIDENCE ON MONETARY POLICY TRANSMISSION DURING TRANQUIL AND TURBULENT PERIODS. <i>Buletin Ekonomi Moneter Dan Perbankan</i> , 2019, 22, 311-350.	0.6	3
97	Revisiting the forecasting accuracy of Phillips curve: The role of oil price. <i>Energy Economics</i> , 2018, 70, 334-356.	5.6	37
98	Predicting US inflation: Evidence from a new approach. <i>Economic Modelling</i> , 2018, 71, 134-158.	1.8	49
99	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
100	Modelling stock price–exchange rate nexus in OECD countries: A new perspective. <i>Economic Modelling</i> , 2018, 74, 105-123.	1.8	35
101	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
102	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
103	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
104	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
105	Modelling oil price-inflation nexus: The role of asymmetries. <i>Energy</i> , 2017, 125, 97-106.	4.5	129
106	Revisiting the oil price and stock market nexus: A nonlinear Panel ARDL approach. <i>Economic Modelling</i> , 2017, 66, 258-271.	1.8	232
107	Unit root modeling for trending stock market series. <i>Borsa Istanbul Review</i> , 2016, 16, 82-91.	2.4	28
108	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

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109	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
110	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
111	Modeling energy demand: Some emerging issues. <i>Renewable and Sustainable Energy Reviews</i> , 2016, 54, 1470-1480.	8.2	43
112	Modelling Road Traffic Crashes Using Spatial Autoregressive Model With Additional Endogenous Variable. <i>Statistics in Transition</i> , 2016, 17, 659-670.	0.1	2
113	Modeling oil price–US stock nexus: A VARMA–BEKK–AGARCH approach. <i>Energy Economics</i> , 2015, 50, 1-12. 5.6	5.6	167
114	Modelling spillovers between stock market and FX market: evidence for Nigeria. <i>Journal of African Business</i> , 2015, 16, 84-108.	1.3	27
115	FOREIGN CAPITAL FLOWS, FINANCIAL DEVELOPMENT AND GROWTH IN SUB-SAHARAN AFRICA. <i>Journal of Economic Development</i> , 2015, 40, 85-103.	0.3	17
116	Spatial Analysis of Road Traffic Crashes in Oyo State of Nigeria. <i>Journal of Sustainable Development</i> , 2014, 7, .	0.1	4
117	Modelling oil price volatility before, during and after the global financial crisis. <i>OPEC Energy Review</i> , 2014, 38, 469-495.	1.0	6
118	A small macroeconometric model of the Nigerian economy. <i>Economic Modelling</i> , 2014, 39, 305-313.	1.8	6
119	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
120	Determinants of a Successful Regional Trade Agreement in West Africa. , 2014, , 181-211.		2
121	Modeling returns and volatility transmission between oil price and US–Nigeria exchange rate. <i>Energy Economics</i> , 2013, 39, 169-176.	5.6	92
122	Modelling oil price volatility with structural breaks. <i>Energy Policy</i> , 2013, 52, 554-562.	4.2	147
123	Testing for Cross-Sectional Dependence in a RandomEffects Model. <i>Open Journal of Statistics</i> , 2012, 02, 88-97.	0.3	1
124	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
125	THE COVID-19 PANDEMIC AND IMPLICATIONS FOR MONETARY POLICY IN NIGERIA: A SIMULATION STUDY. <i>Singapore Economic Review</i> , 0, , 1-28.	0.9	2
126	The financial US uncertainty spillover multiplier: Evidence from a GVAR model. <i>International Finance</i> , 0, , .	1.3	1