

Abul Shamsuddin

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8669630/publications.pdf>

Version: 2024-02-01

44
papers

1,344
citations

471061

17
h-index

377514

34
g-index

44
all docs

44
docs citations

44
times ranked

837
citing authors

#	ARTICLE	IF	CITATIONS
1	Stock return predictability and the adaptive markets hypothesis: Evidence from century-long U.S. data. <i>Journal of Empirical Finance</i> , 2011, 18, 868-879.	0.9	252
2	Are Asian stock markets efficient? Evidence from new multiple variance ratio tests. <i>Journal of Empirical Finance</i> , 2008, 15, 518-532.	0.9	211
3	Risk in Islamic banking and corporate governance. <i>Pacific-Basin Finance Journal</i> , 2018, 47, 129-149.	2.0	103
4	Are Dow Jones Islamic equity indices exposed to interest rate risk?. <i>Economic Modelling</i> , 2014, 39, 273-281.	1.8	93
5	Corporate carbon accounting: a literature review of carbon accounting research from the Kyoto Protocol to the Paris Agreement. <i>Accounting and Finance</i> , 2022, 62, 261-298.	1.7	80
6	Risk-adjusted efficiency and corporate governance: Evidence from Islamic and conventional banks. <i>Journal of Corporate Finance</i> , 2019, 55, 105-140.	2.7	67
7	WEALTH ACCUMULATION OF CANADIAN AND FOREIGN-BORN HOUSEHOLDS IN CANADA. <i>Review of Income and Wealth</i> , 1998, 44, 515-533.	1.5	38
8	Exports and economic growth in Bangladesh. <i>Journal of Development Studies</i> , 1998, 35, 89-114.	1.2	35
9	Foreign exchange market efficiency and profitability of trading rules: Evidence from a developing country. <i>International Review of Economics and Finance</i> , 2015, 35, 315-332.	2.2	35
10	Seasonal anomalies in advanced emerging stock markets. <i>Quarterly Review of Economics and Finance</i> , 2017, 66, 169-181.	1.5	33
11	The non-linear effect of CSR on firms' systematic risk: International evidence. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 71, 101288.	2.1	33
12	International contagion through financial versus non-financial firms. <i>Economic Modelling</i> , 2016, 59, 143-163.	1.8	28
13	Does bank efficiency matter? Market value relevance of bank efficiency in Australia. <i>Applied Economics</i> , 2012, 44, 3563-3572.	1.2	27
14	The double-negative effect on the earnings of foreign-born females in Canada. <i>Applied Economics</i> , 1998, 30, 1187-1201.	1.2	25
15	Does CEO's Audit Committee/Board Interlocking Matter for Corporate Social Responsibility?. <i>Journal of Business Ethics</i> , 2022, 179, 819-847.	3.7	24
16	Dynamic correlation analysis of spill-over effects of interest rate risk and return on Australian and US financial firms. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 31, 378-396.	2.1	20
17	The Value Relevance of Corporate Investment in Carbon Abatement: The Influence of National Climate Policy. <i>European Accounting Review</i> , 2022, 31, 1233-1261.	2.1	20
18	Exchange rate volatility-economic growth nexus in Uganda. <i>Applied Economics</i> , 2016, 48, 2428-2442.	1.2	19

#	ARTICLE	IF	CITATIONS
19	Limits to arbitrage and the MAX anomaly in advanced emerging markets. <i>Emerging Markets Review</i> , 2018, 36, 95-109.	2.2	19
20	Investor sentiment and the price-earnings ratio in the G7 stock markets. <i>Pacific-Basin Finance Journal</i> , 2019, 55, 46-62.	2.0	18
21	Short-Horizon Return Predictability in International Equity Markets. <i>Financial Review</i> , 2010, 45, 469-484.	1.3	16
22	The differing efficiency experiences of banks leading up to the global financial crisis: A comparative empirical analysis from Australia, Canada and the UK. <i>Journal of Economics and Finance</i> , 2015, 39, 327-346.	0.8	15
23	Time-varying return predictability in South Asian equity markets. <i>International Review of Economics and Finance</i> , 2017, 48, 179-200.	2.2	14
24	Macroeconomic and market microstructure modelling of Ugandan exchange rate. <i>Economic Modelling</i> , 2015, 45, 175-186.	1.8	12
25	Predictive power of dividend yields and interest rates for stock returns in South Asia: Evidence from a bias-corrected estimator. <i>International Review of Economics and Finance</i> , 2019, 62, 267-286.	2.2	12
26	Fundamental determinants of the Australian price-earnings multiple. <i>Pacific-Basin Finance Journal</i> , 2004, 12, 565-576.	2.0	10
27	Investor attention, information diffusion and industry returns. <i>Pacific-Basin Finance Journal</i> , 2014, 30, 30-43.	2.0	9
28	Are advanced emerging market stock returns predictable? A regime-switching forecast combination approach. <i>Pacific-Basin Finance Journal</i> , 2019, 55, 142-160.	2.0	9
29	Expectation formation mechanisms, profitability of foreign exchange trading and exchange rate volatility. <i>Applied Economics</i> , 2004, 36, 1599-1606.	1.2	8
30	A closer look at return predictability of the US stock market: evidence from new panel variance ratio tests. <i>Quantitative Finance</i> , 2015, 15, 1501-1514.	0.9	8
31	Asset pricing factors in Islamic equity returns. <i>International Review of Finance</i> , 2021, 21, 523-554.	1.1	8
32	Short- and Long-Term Effects of World Exposition 1986 on US Demand for British Columbia Tourism. <i>Tourism Economics</i> , 1997, 3, 137-160.	2.6	6
33	Initial public offer pricing, corporate governance and contextual relevance: Australian evidence. <i>Accounting and Finance</i> , 2020, 60, 335-372.	1.7	6
34	Immigration and the unemployment benefit programme in Australia. <i>Applied Economics</i> , 2001, 33, 1587-1597.	1.2	5
35	Market sentiment and the Fama-French factor premia. <i>Economics Letters</i> , 2015, 136, 129-132.	0.9	5
36	Evaluation of alternative leading indicators of British Columbia industrial employment. <i>International Journal of Forecasting</i> , 1993, 9, 77-83.	3.9	4

#	ARTICLE	IF	CITATIONS
37	A bootstrap test for predictability of asset returns. Finance Research Letters, 2020, 35, 101289.	3.4	4
38	Interest rate, size and book-to-market effects in Australian financial firms. Applied Economics, 2014, 46, 3005-3020.	1.2	3
39	Liquidity commonality in the secondary corporate loan market. Economics Letters, 2017, 161, 10-14.	0.9	3
40	Out-of-sample stock return predictability in emerging markets. Accounting and Finance, 2018, 58, 727-750.	1.7	3
41	The effect of unionization on the gender earnings gap in Canada: 1971-1981. Applied Economics, 1996, 28, 1405-1413.	1.2	2
42	A monetary analysis of foreign exchange market disequilibrium in Fiji. International Journal of Economic Policy in Emerging Economies, 2012, 5, 66.	0.0	1
43	Liquidity Shocks in the Secondary Corporate Loan Market. Journal of Fixed Income, 2017, 26, 53-72.	0.5	1
44	Australian financial firms' exposures to the level, slope, and curvature of the interest rate term structure. Applied Economics, 2016, , 1-20.	1.2	0