

# Syed Jawad Hussain Shahzad

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8861834/publications.pdf>

Version: 2024-02-01

205  
papers

10,836  
citations

31902

53  
h-index

43802

91  
g-index

206  
all docs

206  
docs citations

206  
times ranked

3655  
citing authors

#	ARTICLE	IF	CITATIONS
1	<scp>Timeâ€frequency</scp> dynamics between fear connectedness of stocks and alternative assets. International Journal of Finance and Economics, 2023, 28, 2188-2201.	1.9	16
2	Transition to Islamic equities: Systematic risk and Shari'ah compliance. Global Finance Journal, 2022, 51, 100552.	2.8	5
3	Do conventional currencies hedge cryptocurrencies?. Quarterly Review of Economics and Finance, 2022, 85, 223-228.	1.5	17
4	From pandemic to systemic risk: contagion in the U.S. tourism sector. Current Issues in Tourism, 2022, 25, 34-40.	4.6	25
5	Oil shocks and directional predictability of macroeconomic uncertainties of developed economies: Evidence from highâ€frequency data<sup>â€</sup>. Scottish Journal of Political Economy, 2022, 69, 169-185.	1.1	5
6	Oil price risk exposure of BRIC stock markets and hedging effectiveness. Annals of Operations Research, 2022, 313, 145-170.	2.6	21
7	Tail event-based sovereign credit risk transmission network during COVID-19 pandemic. Finance Research Letters, 2022, 45, 102182.	3.4	10
8	The hedge asset for BRICS stock markets: Bitcoin, gold or VIX. World Economy, 2022, 45, 292-316.	1.4	60
9	Extreme tail network analysis of cryptocurrencies and trading strategies. Finance Research Letters, 2022, 44, 102106.	3.4	37
10	Quantile connectedness between Sukuk bonds and the impact of COVID-19. Applied Economics Letters, 2022, 29, 1378-1387.	1.0	20
11	COVID-19 and cryptocurrency market: Evidence from quantile connectedness. Applied Economics, 2022, 54, 280-306.	1.2	45
12	Spillovers from tourism demand to tourism equity indices. Tourism Economics, 2022, 28, 2228-2235.	2.6	5
13	Toward environmental sustainability: how do urbanization, economic growth, and industrialization affect biocapacity in Brazil?. Environment, Development and Sustainability, 2022, 24, 11676-11696.	2.7	21
14	Liquidity connectedness in cryptocurrency market. Financial Innovation, 2022, 8, 3.	3.6	22
15	Dependence dynamics of Islamic and conventional equity sectors: What do we learn from the decoupling hypothesis and COVID-19 pandemic?. North American Journal of Economics and Finance, 2022, 59, 101635.	1.8	11
16	Price explosiveness in cryptocurrencies and Elon Musk's tweets. Finance Research Letters, 2022, 47, 102695.	3.4	38
17	Spillovers on sectoral sukuk returns: evidence from country level analysis. Applied Economics, 2022, 54, 4402-4432.	1.2	9
18	Regime specific spillovers across US sectors and the role of oil price volatility. Energy Economics, 2022, 107, 105834.	5.6	19

#	ARTICLE	IF	CITATIONS
19	Measuring systemic risk in the global banking sector: A cross-quantilogram network approach. <i>Economic Modelling</i> , 2022, 109, 105775.	1.8	21
20	Spillovers between Sukuks and Shariah-compliant equity markets. <i>Pacific-Basin Finance Journal</i> , 2022, 72, 101725.	2.0	18
21	Dependence dynamics of stock markets during COVID-19. <i>Emerging Markets Review</i> , 2022, 51, 100894.	2.2	21
22	A grey-based correlation with multi-scale analysis: S&P 500 VIX and individual VIXs of large US company stocks. <i>Finance Research Letters</i> , 2022, 48, 102872.	3.4	12
23	Dependence dynamics of US REITs. <i>International Review of Financial Analysis</i> , 2022, 81, 102124.	3.1	5
24	Precious metals as hedge and safe haven for African stock markets. <i>Resources Policy</i> , 2022, 78, 102781.	4.2	13
25	Bubbles across Meme Stocks and Cryptocurrencies. <i>Finance Research Letters</i> , 2022, 49, 103155.	3.4	11
26	Tail risk transmission from commodity prices to sovereign risk of emerging economies. <i>Resources Policy</i> , 2022, 78, 102869.	4.2	6
27	Is geopolitical risk priced in the cross-section of cryptocurrency returns?. <i>Finance Research Letters</i> , 2022, 49, 103131.	3.4	31
28	Rapid rise of life expectancy in Bangladesh: Does financial development matter?. <i>International Journal of Finance and Economics</i> , 2021, 26, 4918-4931.	1.9	17
29	A note on oil price shocks and the forecastability of gold realized volatility. <i>Applied Economics Letters</i> , 2021, 28, 1889-1897.	1.0	2
30	Does Twitter Happiness Sentiment predict cryptocurrency?. <i>International Review of Finance</i> , 2021, 21, 1529-1538.	1.1	34
31	Investor sentiment and dollar-pound exchange rate returns: Evidence from over a century of data using a cross-quantilogram approach. <i>Finance Research Letters</i> , 2021, 38, 101504.	3.4	11
32	Hedging the downside risk of commodities through cryptocurrencies. <i>Applied Economics Letters</i> , 2021, 28, 153-160.	1.0	33
33	Is there a systemic risk between Sharia, Sukuk, and GCC stock markets? A $\hat{\rho}$ CoVaR risk metric-based copula approach. <i>International Journal of Finance and Economics</i> , 2021, 26, 2904-2926.	1.9	7
34	Asymmetric interdependence between currency markets' volatilities across frequencies and time scales. <i>International Journal of Finance and Economics</i> , 2021, 26, 2436-2457.	1.9	8
35	U.S. stock prices and macroeconomic fundamentals: Fresh evidence using the quantile $\langle \text{scp} \rangle \text{ARDL} \langle / \text{scp} \rangle$ approach. <i>International Journal of Finance and Economics</i> , 2021, 26, 3569-3587.	1.9	10
36	Time-frequency comovement among green bonds, stocks, commodities, clean energy, and conventional bonds. <i>Finance Research Letters</i> , 2021, 40, 101739.	3.4	180

#	ARTICLE	IF	CITATIONS
37	Re-examining the real option characteristics of gold for gold mining companies. Resources Policy, 2021, 70, 101890.	4.2	1
38	The pricing of bad contagion in cryptocurrencies: A four-factor pricing model. Finance Research Letters, 2021, 41, 101797.	3.4	17
39	Asymmetric and time-frequency spillovers among commodities using high-frequency data. Resources Policy, 2021, 70, 101958.	4.2	49
40	Asymmetric efficiency of cryptocurrencies during COVID19. Physica A: Statistical Mechanics and Its Applications, 2021, 565, 125562.	1.2	106
41	Comparison of optimization algorithms for selecting the fractional frequency in Fourier form unit root tests. Applied Economics, 2021, 53, 761-780.	1.2	11
42	Air pollutants, economic growth and public health: implications for sustainable development in OECD countries. Environmental Science and Pollution Research, 2021, 28, 12686-12698.	2.7	68
43	Regime specific spillover across cryptocurrencies and the role of COVID-19. Financial Innovation, 2021, 7, 5.	3.6	70
44	Spillover and Drivers of Uncertainty among Oil and Commodity Markets. Mathematics, 2021, 9, 441.	1.1	17
45	Smooth Break Detection and De-Trending in Unit Root Testing. Mathematics, 2021, 9, 371.	1.1	11
46	On the investors' sentiments and the Islamic stock-bond interplay across investments' horizons. Pacific-Basin Finance Journal, 2021, 65, 101491.	2.0	9
47	Impact of the COVID-19 outbreak on the US equity sectors: Evidence from quantile return spillovers. Financial Innovation, 2021, 7, 14.	3.6	85
48	Information transmission between oil and housing markets. Energy Economics, 2021, 95, 105100.	5.6	7
49	The Role of Regulatory Capital and Ownership Structure in Bank Liquidity Creation: Evidence From Emerging Asian Economies. SAGE Open, 2021, 11, 215824402110060.	0.8	2
50	Are green bonds a different asset class? Evidence from time-frequency connectedness analysis. Journal of Cleaner Production, 2021, 292, 125988.	4.6	115
51	Asymmetric volatility spillover among Chinese sectors during COVID-19. International Review of Financial Analysis, 2021, 75, 101754.	3.1	97
52	Causal nexus between crude oil and US corporate bonds. Quarterly Review of Economics and Finance, 2021, 80, 577-589.	1.5	8
53	Tail dependence risk and spillovers between oil and food prices. Quarterly Review of Economics and Finance, 2021, 80, 195-209.	1.5	24
54	Predictive role of online investor sentiment for cryptocurrency market: Evidence from happiness and fears. International Review of Economics and Finance, 2021, 73, 496-514.	2.2	78

#	ARTICLE	IF	CITATIONS
55	Did COVID-19 Impact the Connectedness Between Green Bonds and Other Financial Markets? Evidence From Time-Frequency Domain With Portfolio Implications. <i>Frontiers in Environmental Science</i> , 2021, 9, .	1.5	44
56	Comparative efficiency of green and conventional bonds pre- and during COVID-19: An asymmetric multifractal detrended fluctuation analysis. <i>Energy Policy</i> , 2021, 153, 112285.	4.2	120
57	Sensitivity of US equity returns to economic policy uncertainty and investor sentiments. <i>North American Journal of Economics and Finance</i> , 2021, 57, 101392.	1.8	16
58	Intraday volatility transmission among precious metals, energy and stocks during the COVID-19 pandemic. <i>Resources Policy</i> , 2021, 72, 102101.	4.2	96
59	Asymmetric relationship between gold and Islamic stocks in bearish, normal and bullish market conditions. <i>Resources Policy</i> , 2021, 72, 102067.	4.2	19
60	Dependence among metals and mining companies of the US and Europe during normal and crises periods. <i>Resources Policy</i> , 2021, 73, 102199.	4.2	6
61	Socially Responsible Funds and Traditional Energy Commodities: A Diversification Perspective for Investments. <i>Frontiers in Environmental Science</i> , 2021, 9, .	1.5	2
62	Energy markets and green bonds: A tail dependence analysis with time-varying optimal copulas and portfolio implications. <i>Resources Policy</i> , 2021, 74, 102418.	4.2	46
63	Financial integration in emerging economies: an application of threshold cointegration. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2021, 25, 213-228.	0.2	0
64	Cryptocurrencies as hedges and safe-havens for US equity sectors. <i>Quarterly Review of Economics and Finance</i> , 2020, 75, 294-307.	1.5	99
65	Asymmetric Nonlinear Impact of Oil Prices and Inflation on Residential Property Prices: a Case of US, UK and Canada. <i>Journal of Real Estate Finance and Economics</i> , 2020, 61, 39-54.	0.8	26
66	On the volatilities of tourism stocks and oil. <i>Annals of Tourism Research</i> , 2020, 81, 102705.	3.7	6
67	Time and frequency relationship between household investors' sentiment index and US industry stock returns. <i>Finance Research Letters</i> , 2020, 36, 101318.	3.4	22
68	Do Bitcoin and other cryptocurrencies jump together?. <i>Quarterly Review of Economics and Finance</i> , 2020, 76, 396-409.	1.5	73
69	Connectedness of cryptocurrencies and prevailing uncertainties. <i>Applied Economics Letters</i> , 2020, 27, 1316-1322.	1.0	34
70	Renewable energy consumption and industrial production: A disaggregated time-frequency analysis for the U.S.. <i>Energy Economics</i> , 2020, 85, 104433.	5.6	14
71	On the interplay between US sectoral CDS, stock and VIX indices: Fresh insights from wavelet approaches. <i>Finance Research Letters</i> , 2020, 33, 101208.	3.4	25
72	Safe haven, hedge and diversification for G7 stock markets: Gold versus bitcoin. <i>Economic Modelling</i> , 2020, 87, 212-224.	1.8	297

#	ARTICLE	IF	CITATIONS
73	Dynamic spillover effects among tourism, economic growth and macro-finance risk factors. Portuguese Economic Journal, 2020, 19, 173-194.	0.6	4
74	Spillovers across European sovereign credit markets and role of surprise and uncertainty. Applied Economics, 2020, 52, 851-865.	1.2	4
75	Modelling inbound international tourism demand in small Pacific Island countries. Applied Economics, 2020, 52, 1031-1047.	1.2	19
76	Tail dependence structures between economic policy uncertainty and foreign exchange markets: Nonparametric quantiles methods. International Economics, 2020, 161, 66-82.	1.6	17
77	Energy commodity uncertainties and the systematic risk of US industries. Energy Economics, 2020, 85, 104589.	5.6	45
78	Time and frequency connectedness among oil shocks, electricity and clean energy markets. Energy Economics, 2020, 91, 104914.	5.6	146
79	The predictive power of oil price shocks on realized volatility of oil: A note. Resources Policy, 2020, 69, 101856.	4.2	30
80	Can happiness predict future volatility in stock markets?. Research in International Business and Finance, 2020, 54, 101298.	3.1	20
81	Geopolitical Risk and Tourism Stocks of Emerging Economies. Sustainability, 2020, 12, 9261.	1.6	16
82	Tail Dependence and Risk Spillover from the US to GCC Banking Sectors. Mathematics, 2020, 8, 2055.	1.1	7
83	Role of Economic Policy Uncertainty in the Connectedness of Cross-Country Stock Market Volatilities. Mathematics, 2020, 8, 1904.	1.1	9
84	Can Bitcoin Glitter More Than Gold for Investment Styles?. SAGE Open, 2020, 10, 215824402092650.	0.8	27
85	Transport CO2 emissions, drivers, and mitigation: an empirical investigation in India. Air Quality, Atmosphere and Health, 2020, 13, 1367-1374.	1.5	55
86	Oil as Hedge, Safe-Haven, and Diversifier for Conventional Currencies. Energies, 2020, 13, 4354.	1.6	27
87	Time-varying causal nexuses between economic growth and CO 2 emissions in G7 countries: A bootstrap rolling window approach over 1820-2015. International Journal of Finance and Economics, 2020, , .	1.9	0
88	Spillovers and diversification potential of bank equity returns from developed and emerging America. North American Journal of Economics and Finance, 2020, 54, 101219.	1.8	16
89	Oil price shocks, global financial markets and their connectedness. Energy Economics, 2020, 88, 104771.	5.6	115
90	Regional and copula estimation effects on EU and US energy equity portfolios. Applied Economics, 2020, 52, 5311-5342.	1.2	5

#	ARTICLE	IF	CITATIONS
91	Characteristics of spillovers between the US stock market and precious metals and oil. Resources Policy, 2020, 66, 101601.	4.2	55
92	Time and frequency domain quantile coherence of emerging stock markets with gold and oil prices. Physica A: Statistical Mechanics and Its Applications, 2020, 553, 124235.	1.2	48
93	Revisiting the valuable roles of commodities for international stock markets. Resources Policy, 2020, 66, 101603.	4.2	63
94	Dynamic nonlinear impacts of oil price returns and financial uncertainties on credit risks of oil-exporting countries. Energy Economics, 2020, 88, 104747.	5.6	20
95	Are clean energy stocks efficient? Asymmetric multifractal scaling behaviour. Physica A: Statistical Mechanics and Its Applications, 2020, 550, 124519.	1.2	37
96	Bitcoin, gold, and commodities as safe havens for stocks: New insight through wavelet analysis. Quarterly Review of Economics and Finance, 2020, 77, 156-164.	1.5	279
97	Spillover among financial, industrial and consumer uncertainties. The case of EU member states. International Review of Financial Analysis, 2020, 70, 101497.	3.1	10
98	Dynamic structural impacts of oil shocks on exchange rates: lessons to learn. Journal of Economic Structures, 2020, 9, .	0.6	36
99	Nexus between energy consumption, health expenditure and economic growth in Australia. International Journal of Oil, Gas and Coal Technology, 2020, 24, 543.	0.1	6
100	Nexus between energy consumption, health expenditure and economic growth in Australia. International Journal of Oil, Gas and Coal Technology, 2020, 24, 543.	0.1	1
101	The Influencing Factors of CO2 Emissions and the Role of Biomass Energy Consumption: Statistical Experience from G-7 Countries. Environmental Modeling and Assessment, 2019, 24, 143-161.	1.2	111
102	Co-explosivity in the cryptocurrency market. Finance Research Letters, 2019, 29, 178-183.	3.4	205
103	Are Islamic bonds a good safe haven for stocks? Implications for portfolio management in a time-varying regime-switching copula framework. Applied Economics, 2019, 51, 219-238.	1.2	24
104	Spillovers from oil to precious metals: Quantile approaches. Resources Policy, 2019, 61, 508-521.	4.2	73
105	Spillovers and the determinants in Islamic equity markets. North American Journal of Economics and Finance, 2019, 50, 101040.	1.8	32
106	Spillover network of commodity uncertainties. Energy Economics, 2019, 81, 914-927.	5.6	117
107	Hedging U.S. metals & mining Industry's credit risk with industrial and precious metals. Resources Policy, 2019, 63, 101472.	4.2	35
108	Heterogeneous interconnections between precious metals: Evidence from asymmetric and frequency-domain spillover analysis. Resources Policy, 2019, 64, 101509.	4.2	36

#	ARTICLE	IF	CITATIONS
109	Causal flows between oil and forex markets using high-frequency data: Asymmetries from good and bad volatility. <i>Energy Economics</i> , 2019, 84, 104513.	5.6	33
110	Liquidity-adjusted value-at-risk optimization of a multi-asset portfolio using a vine copula approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 536, 122579.	1.2	23
111	Spillover across Eurozone credit market sectors and determinants. <i>Applied Economics</i> , 2019, 51, 6333-6349.	1.2	22
112	Quantile coherency networks of international stock markets. <i>Finance Research Letters</i> , 2019, 31, 119-129.	3.4	44
113	NON-LINEAR EFFECTS OF TERRORISM ON ECONOMIC GROWTH IN PAKISTAN: ACCOUNTING FOR CAPITAL PER WORKER AND STRUCTURAL BREAKS. <i>Singapore Economic Review</i> , 2019, , 1950014.	0.9	1
114	Long-run relationships between US financial credit markets and risk factors: Evidence from the quantile ARDL approach. <i>Finance Research Letters</i> , 2019, 29, 101-110.	3.4	42
115	Gold as Safe Haven for G-7 Stocks and Bonds: A Revisit. <i>Journal of Quantitative Economics</i> , 2019, 17, 885-912.	0.2	18
116	Testing the globalization-driven carbon emissions hypothesis: International evidence. <i>International Economics</i> , 2019, 158, 25-38.	1.6	123
117	Geopolitical risk and tourism demand in emerging economies. <i>Tourism Economics</i> , 2019, 25, 997-1005.	2.6	52
118	Can alternative hedging assets add value to Islamic-conventional portfolio mix: Evidence from MGARCH models. <i>Resources Policy</i> , 2019, 61, 210-230.	4.2	32
119	Does gold act as a hedge against different nuances of inflation? Evidence from Quantile-on-Quantile and causality-in- quantiles approaches. <i>Resources Policy</i> , 2019, 62, 602-615.	4.2	42
120	Is Bitcoin a better safe-haven investment than gold and commodities?. <i>International Review of Financial Analysis</i> , 2019, 63, 322-330.	3.1	417
121	Does the environmental Kuznets curve exist between globalization and energy consumption? Global evidence from the cross-correlation method. <i>International Journal of Finance and Economics</i> , 2019, 24, 540-557.	1.9	46
122	Can agricultural and precious metal commodities diversify and hedge extreme downside and upside oil market risk? An extreme quantile approach. <i>Resources Policy</i> , 2019, 62, 588-601.	4.2	39
123	Return and Volatility Connectedness between Stock Markets and Macroeconomic Factors in the G-7 Countries. <i>Journal of Systems Science and Systems Engineering</i> , 2019, 28, 1-36.	0.8	32
124	Risk spillovers between large banks and the financial sector: Asymmetric evidence from Europe. <i>Finance Research Letters</i> , 2019, 28, 153-159.	3.4	18
125	Exploring the effect of ICT and tourism on economic growth: a study of Israel. <i>Economic Change and Restructuring</i> , 2019, 52, 221-254.	2.5	17
126	Asymmetric impacts of disaggregated oil price shocks on uncertainties and investor sentiment. <i>Review of Quantitative Finance and Accounting</i> , 2019, 52, 901-921.	0.8	29

#	ARTICLE	IF	CITATIONS
127	How Do Oil Shocks Impact Energy Consumption? A Disaggregated Analysis for the U.S.. Energy Journal, 2019, 40, 167-210.	0.9	7
128	A systemic risk analysis of Islamic equity markets using vine copula and delta CoVaR modeling. Journal of International Financial Markets, Institutions and Money, 2018, 56, 104-127.	2.1	40
129	Stock market efficiency: A comparative analysis of Islamic and conventional stock markets. Physica A: Statistical Mechanics and Its Applications, 2018, 503, 139-153.	1.2	92
130	Directional predictability of implied volatility: From crude oil to developed and emerging stock markets. Finance Research Letters, 2018, 27, 65-79.	3.4	37
131	Modeling cross-correlations and efficiency of Islamic and conventional banks from Saudi Arabia: Evidence from MF-DFA and MF-DXA approaches. Physica A: Statistical Mechanics and Its Applications, 2018, 502, 576-589.	1.2	13
132	Intraday return inefficiency and long memory in the volatilities of forex markets and the role of trading volume. Physica A: Statistical Mechanics and Its Applications, 2018, 506, 433-450.	1.2	23
133	Dynamic efficiency of European credit sectors: A rolling-window multifractal detrended fluctuation analysis. Physica A: Statistical Mechanics and Its Applications, 2018, 506, 337-349.	1.2	15
134	Does <i>Shariah</i> compliance make interest rate sensitivity of Islamic equities lower? An industry level analysis under different market states. Applied Economics, 2018, 50, 4500-4521.	1.2	35
135	Asymmetric risk spillovers between oil and agricultural commodities. Energy Policy, 2018, 118, 182-198.	4.2	101
136	Oil volatility and sovereign risk of BRICS. Energy Economics, 2018, 70, 258-269.	5.6	68
137	Do commodities effectively hedge real estate risk? A multi-scale asymmetric DCC approach. Resources Policy, 2018, 57, 10-29.	4.2	36
138	Multivariate dependence and spillover effects across energy commodities and diversification potentials of carbon assets. Energy Economics, 2018, 71, 35-46.	5.6	84
139	Time-varying evidence of efficiency, decoupling, and diversification of conventional and Islamic stocks. International Review of Financial Analysis, 2018, 56, 167-180.	3.1	21
140	Precious metal returns and oil shocks: A time varying connectedness approach. Resources Policy, 2018, 58, 77-89.	4.2	77
141	The energy consumption and economic growth nexus in top ten energy-consuming countries: Fresh evidence from using the quantile-on-quantile approach. Energy Economics, 2018, 71, 282-301.	5.6	364
142	Effect of tourism on economic growth of Sri Lanka: accounting for capital per worker, exchange rate and structural breaks. Economic Change and Restructuring, 2018, 51, 49-68.	2.5	19
143	Asymmetric impacts of public and private investments on the non-oil GDP of Saudi Arabia. International Economics, 2018, 156, 15-30.	1.6	23
144	Directional predictability and time-varying spillovers between stock markets and economic cycles. Economic Modelling, 2018, 69, 301-312.	1.8	14

#	ARTICLE	IF	CITATIONS
145	Does Globalisation Worsen Environmental Quality in Developed Economies?. Environmental Modeling and Assessment, 2018, 23, 141-156.	1.2	129
146	Risk transmitters and receivers in global currency markets. Finance Research Letters, 2018, 25, 1-9.	3.4	8
147	Connectedness between US industry level credit markets and determinants. Physica A: Statistical Mechanics and Its Applications, 2018, 491, 874-886.	1.2	12
148	Extreme dependence and risk spillovers between oil and Islamic stock markets. Emerging Markets Review, 2018, 34, 42-63.	2.2	84
149	How strong is the causal relationship between globalization and energy consumption in developed economies? A country-specific time-series and panel analysis. Applied Economics, 2018, 50, 1479-1494.	1.2	139
150	Distribution specific dependence and causality between industry-level U.S. credit and stock markets. Journal of International Financial Markets, Institutions and Money, 2018, 52, 114-133.	2.1	20
151	Is the tourism-economic growth nexus time-varying? Bootstrap rolling-window causality analysis for the top 10 tourist destinations. Applied Economics, 2018, 50, 2677-2697.	1.2	35
152	A global network topology of stock markets: Transmitters and receivers of spillover effects. Physica A: Statistical Mechanics and Its Applications, 2018, 492, 2136-2153.	1.2	49
153	Revisiting the threshold effect of remittances on total factor productivity growth in South Asia: a study of Bangladesh and India. Applied Economics, 2018, 50, 2860-2877.	1.2	21
154	The Determinants of Credit Risk: Analysis of US Industry-level Indices. Global Business Review, 2018, 19, 1152-1165.	1.6	1
155	Is Globalization Detrimental to CO2 Emissions in Japan? New Threshold Analysis. Environmental Modeling and Assessment, 2018, 23, 557-568.	1.2	178
156	Fear Linkages Between the US and BRICS Stock Markets: A Frequency-Domain Causality. International Journal of the Economics of Business, 2018, 25, 441-454.	1.0	18
157	Effect of FDI on Pollution in China: New Insights Based on Wavelet Approach. Sustainability, 2018, 10, 3859.	1.6	55
158	Time and frequency dynamics of connectedness between renewable energy stocks and crude oil prices. Energy Economics, 2018, 76, 1-20.	5.6	398
159	A tale of two shocks: What do we learn from the impacts of economic policy uncertainties on tourism?. Tourism Management, 2018, 68, 470-475.	5.8	82
160	Supply and demand driven oil price changes and their non-linear impact on precious metal returns: A Markov regime switching approach. Energy Economics, 2018, 73, 108-121.	5.6	94
161	Is energy consumption sensitive to foreign capital inflows and currency devaluation in Pakistan?. Applied Economics, 2018, 50, 5641-5658.	1.2	18
162	Industry-level determinants of the linkage between credit and stock markets. Applied Economics, 2018, 50, 5277-5301.	1.2	4

#	ARTICLE	IF	CITATIONS
163	Risk spillover between energy and agricultural commodity markets: A dependence-switching CoVaR-copula model. <i>Energy Economics</i> , 2018, 75, 14-27.	5.6	208
164	Globalisation, economic growth and energy consumption in the BRICS region: The importance of asymmetries. <i>Journal of International Trade and Economic Development</i> , 2018, 27, 985-1009.	1.2	62
165	Fertility and Financial Development in South Asia. <i>Social Indicators Research</i> , 2017, 133, 645-668.	1.4	10
166	Can technology provide a glimmer of hope for economic growth in the midst of chaos? A case of Zimbabwe. <i>Quality and Quantity</i> , 2017, 51, 919-939.	2.0	11
167	Time-varying causality between crude oil and stock markets: What can we learn from a multiscale perspective?. <i>International Review of Economics and Finance</i> , 2017, 49, 453-483.	2.2	89
168	Risk transmission between Islamic and conventional stock markets: A return and volatility spillover analysis. <i>International Review of Financial Analysis</i> , 2017, 52, 9-26.	3.1	144
169	Dependence of stock markets with gold and bonds under bullish and bearish market states. <i>Resources Policy</i> , 2017, 52, 308-319.	4.2	56
170	Diversification potential of Asian frontier, BRIC emerging and major developed stock markets: A wavelet-based value at risk approach. <i>Emerging Markets Review</i> , 2017, 32, 130-147.	2.2	42
171	Cross-country determinants of economic policy uncertainty spillovers. <i>Economics Letters</i> , 2017, 156, 179-183.	0.9	125
172	Examining the efficiency and interdependence of US credit and stock markets through MF-DFA and MF-DXA approaches. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 471, 351-363.	1.2	42
173	Tourism-led growth hypothesis in the top ten tourist destinations: New evidence using the quantile-on-quantile approach. <i>Tourism Management</i> , 2017, 60, 223-232.	5.8	238
174	The impact of terrorism on industry returns and systematic risk in Pakistan. <i>Accounting Research Journal</i> , 2017, 30, 413-429.	1.3	6
175	Bounds testing approach to analyzing the environment Kuznets curve hypothesis with structural breaks: The role of biomass energy consumption in the United States. <i>Energy Economics</i> , 2017, 68, 548-565.	5.6	146
176	Electricity and growth nexus dynamics in Singapore : Fresh insights based on wavelet approach. <i>Energy Policy</i> , 2017, 110, 686-692.	4.2	72
177	Oil and foreign exchange market tail dependence and risk spillovers for MENA, emerging and developed countries: VMD decomposition based copulas. <i>Energy Economics</i> , 2017, 67, 476-495.	5.6	53
178	The lead-lag relationship between US industry-level credit and stock markets. <i>Journal of Economic Studies</i> , 2017, 44, 518-539.	1.0	3
179	Can economic policy uncertainty and investors sentiment predict commodities returns and volatility?. <i>Resources Policy</i> , 2017, 53, 208-218.	4.2	95
180	Directional and bidirectional causality between U.S. industry credit and stock markets and their determinants. <i>International Review of Economics and Finance</i> , 2017, 47, 46-61.	2.2	18

#	ARTICLE	IF	CITATIONS
181	Asymmetric determinants of CDS spreads: U.S. industry-level evidence through the NARDL approach. <i>Economic Modelling</i> , 2017, 60, 211-230.	1.8	85
182	Interdependence and contagion among industry-level US credit markets: An application of wavelet and VMD based copula approaches. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 466, 310-324.	1.2	25
183	Modeling systemic risk and dependence structure between oil and stock markets using a variational mode decomposition-based copula method. <i>Journal of Banking and Finance</i> , 2017, 75, 258-279.	1.4	248
184	Carbon emission, energy consumption, trade openness and financial development in Pakistan: A revisit. <i>Renewable and Sustainable Energy Reviews</i> , 2017, 70, 185-192.	8.2	333
185	Directional predictability from oil market uncertainty to sovereign credit spreads of oil-exporting countries: Evidence from rolling windows and crossquantilegram analysis. <i>Energy Economics</i> , 2017, 68, 327-339.	5.6	59
186	Response of Stock Returns to Oil Price Shocks: Evidence from Oil Importing and Exporting Countries. <i>Journal of Economic Integration</i> , 2017, 32, 913-936.	0.5	21
187	Response of Stock Returns to Oil Price Shocks: Evidence from Oil Importing and Exporting Countries. <i>Journal of Economic Integration</i> , 2017, 32, 954-977.	0.5	2
188	Asymmetric impact of gold, oil prices and their volatilities on stock prices of emerging markets. <i>Resources Policy</i> , 2016, 49, 290-301.	4.2	252
189	Interdependence between Greece and other European stock markets: A comparison of wavelet and VMD copula, and the portfolio implications. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 457, 8-33.	1.2	26
190	Relationship between developed, European and South Asian stock markets: a multivariate analysis. <i>South Asian Journal of Global Business Research</i> , 2016, 5, 385-402.	0.7	9
191	CAPM estimates: Can data frequency and time period lend a hand?. <i>International Journal of Financial Engineering</i> , 2016, 03, 1650018.	0.2	1
192	Financial development and environmental quality: The way forward. <i>Energy Policy</i> , 2016, 98, 353-364.	4.2	336
193	Relationship Between FDI, Terrorism and Economic Growth in Pakistan: Pre and Post 9/11 Analysis. <i>Social Indicators Research</i> , 2016, 127, 179-194.	1.4	64
194	Empirical Analysis of Dependence on Capital Structure with Respect to Its Impact on the Financial Performance of Domestic Non Financial Listed Stock Exchange Companies Operating in the Public Sector of Pakistan. <i>International Journal of Corporate Finance and Accounting</i> , 2016, 3, 58-76.	0.4	1
195	An analysis of returns and volatility spillovers and their determinants in emerging Asian and Middle Eastern countries. <i>International Review of Economics and Finance</i> , 2015, 39, 311-325.	2.2	63
196	The transmission of market shocks and bilateral linkages: Evidence from emerging economies. <i>International Review of Financial Analysis</i> , 2015, 42, 349-357.	3.1	29
197	Financial Leverage and Corporate Performance: Does Financial Crisis Owe an Explanation?. <i>Pakistan Journal of Statistics and Operation Research</i> , 2015, 11, 67.	1.1	16
198	Commodities and Stock Investment. <i>SAGE Open</i> , 2014, 4, 215824401454884.	0.8	0

#	ARTICLE	IF	CITATIONS
199	Diversification across ASEAN-wide sectoral and national equity returns. <i>Economic Modelling</i> , 2014, 41, 398-407.	1.8	22
200	Time-varying Spillover Effects on Sectoral Equity Returns. <i>International Review of Finance</i> , 2013, 13, 67-91.	1.1	22
201	Sectoral equity returns and portfolio diversification opportunities across the GCC region. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 25, 33-48.	2.1	41
202	The role of oil and risk shocks in the high-frequency movements of the term structure of interest rates: Evidence from the U.S. Treasury market. <i>International Journal of Finance and Economics</i> , 0, , .	1.9	3
203	Oil Price Shocks, Global Financial Markets and Their Connectedness. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
204	Time and Frequency Connectedness Among Oil Shocks, Electricity and Clean Energy Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
205	Microstructure noise and idiosyncratic volatility anomalies in cryptocurrencies. <i>Annals of Operations Research</i> , 0, , 1.	2.6	9