

# Fredj Jawadi

## List of Publications by Year in descending order

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Version: 2024-02-01

122  
papers

1,774  
citations

394421

19  
h-index

361022

35  
g-index

135  
all docs

135  
docs citations

135  
times ranked

1023  
citing authors

#	ARTICLE	IF	CITATIONS
1	Testing the animal spirits theory for ethical investments: further evidence from aggregated and disaggregated data. <i>Annals of Operations Research</i> , 2024, 333, 461-479.	4.1	0
2	Measuring extreme risk dependence between the oil and gas markets. <i>Annals of Operations Research</i> , 2022, 313, 755-772.	4.1	10
3	On the effect of oil price in the context of Covid-19. <i>International Journal of Finance and Economics</i> , 2022, 27, 3924-3933.	3.5	9
4	The COVID-19 pandemic and ethical stock markets: further evidence of moral shock. <i>Applied Economics</i> , 2022, 54, 4874-4885.	2.2	2
5	Do collective emotions drive bitcoin volatility? A triple regime-switching vector approach. <i>Journal of Economic Behavior and Organization</i> , 2022, 196, 294-306.	2.0	21
6	Does higher unemployment lead to greater criminality? Revisiting the debate over the business cycle. <i>Journal of Economic Behavior and Organization</i> , 2021, 182, 448-471.	2.0	28
7	Are oil and gas futures markets efficient? A multifractal analysis. <i>Applied Economics</i> , 2021, 53, 164-184.	2.2	11
8	Conventional and Islamic stock market liquidity and volatility during COVID 19. <i>Applied Economics</i> , 2021, 53, 6944-6963.	2.2	4
9	Does the Real Business Cycle Help Forecast the Financial Cycle?. <i>Computational Economics</i> , 2021, , 1-18.	2.6	1
10	Oil price volatility in the context of Covid-19. <i>International Economics</i> , 2021, 167, 39-49.	3.1	86
11	Revisiting Wealth Effects in France: A Double-Nonlinearity Approach. <i>Dynamic Modeling and Econometrics in Economics and Finance</i> , 2021, , 147-169.	0.5	0
12	Unconventional monetary policy reaction functions: evidence from the US. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2020, 24, .	0.3	6
13	Wavelet analysis of the conventional and Islamic stock market relationship ten years after the global financial crisis. <i>Applied Economics Letters</i> , 2020, 27, 466-472.	1.8	17
14	Assessing downside and upside risk spillovers across conventional and socially responsible stock markets. <i>Economic Modelling</i> , 2020, 88, 200-210.	3.8	18
15	A multifactor transformed diffusion model with applications to VIX and VIX futures. <i>Econometric Reviews</i> , 2020, 39, 27-53.	1.1	1
16	How does monetary policy respond to the dynamics of the shadow banking sector?. <i>International Journal of Finance and Economics</i> , 2020, 25, 228-247.	3.5	5
17	Forecasting energy futures volatility with threshold augmented heterogeneous autoregressive jump models. <i>Econometric Reviews</i> , 2020, 39, 54-70.	1.1	10
18	The convergence of ethical investment business models and their reliance on the conventional US investment market. <i>Applied Economics</i> , 2020, 52, 6265-6276.	2.2	2

#	ARTICLE	IF	CITATIONS
19	Introduction to Topics in Modelling Financial and Macroeconomic Time Series. Computational Economics, 2020, 56, 1-3.	2.6	2
20	Does investor attention to Islamic finance create spillover?. Applied Economics, 2020, 52, 6448-6452.	2.2	2
21	A latent-factor-driven endogenous regime-switching non-Gaussian model: Evidence from simulation and application. International Journal of Finance and Economics, 2020, , .	3.5	0
22	Computing the Time-Varying Effects of Investor Attention in Islamic Stock Returns. Computational Economics, 2020, 56, 131-143.	2.6	6
23	Causal relationships between inflation and inflation uncertainty. Studies in Nonlinear Dynamics and Econometrics, 2020, 24, .	0.3	9
24	Assessing hybrid monetary function reactions in transition economies. Journal of International Studies, 2020, 13, 110-127.	1.9	1
25	The nonlinear relationship between economic growth and financial development: Evidence from developing, emerging and advanced economies. International Economics, 2019, 160, 3-13.	3.1	78
26	Does the volatility of volatility risk forecast future stock returns?. Journal of International Financial Markets, Institutions and Money, 2019, 61, 16-36.	4.2	7
27	On the relationship between energy returns and trading volume: a multifractal analysis. Applied Economics, 2019, 51, 3122-3136.	2.2	15
28	An interview with Howell Tong. Studies in Nonlinear Dynamics and Econometrics, 2019, .	0.3	0
29	Oil price collapse and challenges to economic transformation of Saudi Arabia: A time-series analysis. Energy Economics, 2019, 80, 12-19.	12.1	35
30	A statistical analysis of uncertainty for conventional and ethical stock indexes. Quarterly Review of Economics and Finance, 2019, 74, 9-17.	2.7	22
31	Forecasting Inflation Uncertainty in the United States and Euro Area. Computational Economics, 2019, 54, 455-476.	2.6	9
32	Introduction to Advanced Statistical Analyses for Computational Economics and Finance. Computational Economics, 2019, 54, 1-3.	2.6	5
33	Modeling time-varying beta in a sustainable stock market with a three-regime threshold GARCH model. Annals of Operations Research, 2019, 281, 275-295.	4.1	13
34	Computing stock price comovements with a three-regime panel smooth transition error correction model. Annals of Operations Research, 2019, 274, 331-345.	4.1	6
35	Do Jumps and Co-jumps Improve Volatility Forecasting of Oil and Currency Markets?. Energy Journal, 2019, 40, 131-156.	1.7	17
36	Uncertainty assessment in socially responsible and Islamic stock markets in the short and long terms: an ARDL approach. Applied Economics, 2018, 50, 4286-4294.	2.2	7

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37	A model of fiscal dominance under the "Reinhart Conjecture" Journal of Economic Dynamics and Control, 2018, 93, 332-345.	1.6	5
38	Assessing the Effect of Trade Openness on Health in the MENA Region: a Panel Data Analysis. Open Economies Review, 2018, 29, 469-479.	1.6	9
39	An analysis of the effect of investor sentiment in a heterogeneous switching transition model for G7 stock markets. Journal of Economic Dynamics and Control, 2018, 91, 469-484.	1.6	35
40	INTRODUCTION TO THE SYMPOSIUM ON INEQUALITY, UNCERTAINTY, AND MACRO-FINANCIAL DYNAMICS. Economic Inquiry, 2018, 56, 545-546.	1.8	0
41	MODELING INTERNATIONAL STOCK PRICE COMOVEMENTS WITH HIGH-FREQUENCY DATA. Macroeconomic Dynamics, 2018, 22, 1875-1903.	0.7	7
42	Measurement errors in stock markets. Annals of Operations Research, 2018, 262, 287-306.	4.1	7
43	Threshold effect in the relationship between investor sentiment and stock market returns: a PSTR specification. Applied Economics, 2018, 50, 559-573.	2.2	24
44	Analyzing the governance structure of French banking groups. Research in International Business and Finance, 2018, 44, 40-48.	5.9	4
45	INTRODUCTION TO RECENT INSIGHTS INTO FINANCIAL, HOUSING, AND MONETARY MARKETS. Macroeconomic Dynamics, 2018, 22, 1721-1726.	0.7	0
46	An Interview with Timo TerÄsvirta. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	0
47	Recent Developments in Macro-Econometric Modeling: Theory and Applications. Econometrics, 2018, 6, 25.	0.9	0
48	Can a Taylor rule better explain the Fed's monetary policy through the 1920s and 1930s? A nonlinear cliometric analysis. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	0
49	Toward a new deal for Saudi Arabia: oil or Islamic stock market investment?. Applied Economics, 2018, 50, 6355-6363.	2.2	8
50	Assessing financial and housing wealth effects through the lens of a nonlinear framework. Research in International Business and Finance, 2017, 39, 840-850.	5.9	11
51	ON THE MACROECONOMIC AND WEALTH EFFECTS OF UNCONVENTIONAL MONETARY POLICY. Macroeconomic Dynamics, 2017, 21, 1189-1204.	0.7	25
52	Modelling the effect of the geographical environment on Islamic banking performance: A panel quantile regression analysis. Economic Modelling, 2017, 67, 300-306.	3.8	12
53	Uncertainty and the United States' election effect on the economy: some thoughts and empirical illustrations. Applied Economics Letters, 2017, 24, 1472-1475.	1.8	2
54	Assessing efficiency and investment opportunities in commodities: A time series and portfolio simulations approach. Economic Modelling, 2017, 64, 567-588.	3.8	10

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55	Introduction: recent developments of switching models for financial data. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2017, 21, 1-2.	0.3	17
56	Modeling threshold effects in stock price co-movements: a vector nonlinear cointegration approach. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2017, 21, .	0.3	1
57	Equity prices and fundamentals: a DDM-APT mixed approach. <i>Review of Quantitative Finance and Accounting</i> , 2017, 49, 661-695.	1.6	9
58	Modelling the relationship between future energy intraday volatility and trading volume with wavelet. <i>Applied Economics</i> , 2017, 49, 1981-1993.	2.2	17
59	Does Islamic banking performance vary across regions? A new puzzle. <i>Applied Economics Letters</i> , 2017, 24, 567-570.	1.8	12
60	An empirical comparison of transformed diffusion models for VIX and VIX futures. <i>Journal of International Financial Markets, Institutions and Money</i> , 2017, 46, 116-127.	4.2	6
61	On the study of contagion in the context of the subprime crisis: A dynamic conditional correlation-multivariate GARCH approach. <i>Economic Modelling</i> , 2016, 52, 292-299.	3.8	66
62	Measuring volatility persistence for conventional and Islamic banks: An FI-EGARCH approach. <i>Emerging Markets Review</i> , 2016, 27, 84-99.	4.4	52
63	On the Reputation of Islamic Banks: a Panel Data Qualitative Econometrics Analysis. <i>Open Economies Review</i> , 2016, 27, 987-998.	1.6	4
64	What Have We Learned from the 2007-08 Financial Crisis? Papers Presented at the Second International Workshop on Financial Markets and Nonlinear Dynamics (Paris, June 4-5, 2015). <i>Open Economies Review</i> , 2016, 27, 819-823.	1.6	2
65	On oil-US exchange rate volatility relationships: An intraday analysis. <i>Economic Modelling</i> , 2016, 59, 329-334.	3.8	51
66	Analyzing Heterogeneous Stock Price Comovements Through Hybrid Approaches. <i>Open Economies Review</i> , 2016, 27, 541-559.	1.6	5
67	Can the Islamic bank be an emerging leader? A panel data causality analysis. <i>Applied Economics Letters</i> , 2016, 23, 991-994.	1.8	13
68	Intraday jumps and trading volume: a nonlinear Tobit specification. <i>Review of Quantitative Finance and Accounting</i> , 2016, 47, 1167-1186.	1.6	9
69	Do Islamic and Conventional Banks Really Differ? A Panel Data Statistical Analysis. <i>Open Economies Review</i> , 2016, 27, 293-302.	1.6	24
70	Fiscal and monetary policies in the BRICS: A panel VAR approach. <i>Economic Modelling</i> , 2016, 58, 535-542.	3.8	75
71	Recent topics in Applied Financial Economics. <i>Applied Economics</i> , 2015, 47, 3613-3616.	2.2	1
72	Are Islamic stock markets efficient? A time-series analysis. <i>Applied Economics</i> , 2015, 47, 1686-1697.	2.2	44

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73	Intraday bidirectional volatility spillover across international stock markets: does the global financial crisis matter?. Applied Economics, 2015, 47, 3633-3650.	2.2	20
74	Testing and modeling jump contagion across international stock markets: A nonparametric intraday approach. Journal of Financial Markets, 2015, 26, 64-84.	1.3	23
75	Fiscal policy in the BRICs. Studies in Nonlinear Dynamics and Econometrics, 2014, 18, .	0.3	7
76	Conventional and Islamic stock price performance: An empirical investigation. International Economics, 2014, 137, 73-87.	3.1	174
77	Nonlinear monetary policy reaction functions in large emerging economies: the case of Brazil and China. Applied Economics, 2014, 46, 973-984.	2.2	38
78	Financial linkages between US sector credit default swaps markets. Journal of International Financial Markets, Institutions and Money, 2014, 33, 223-243.	4.2	21
79	The Effects Of Regulation And Supervision On European Banking Profitability And Risk: A Panel Data Investigation. Journal of Applied Business Research, 2014, 30, 1665.	0.3	12
80	Boundedness and nonlinearities in public debt dynamics: A TAR assessment. Economic Modelling, 2013, 34, 154-160.	3.8	15
81	Measuring time-varying equity risk premium in the context of financial crisis: do developed and emerging markets differ?. Applied Economics Letters, 2013, 20, 1673-1677.	1.8	1
82	Money demand in the euro area, the US and the UK: Assessing the role of nonlinearity. Economic Modelling, 2013, 32, 507-515.	3.8	21
83	Are Islamic finance innovations enough for investors to escape from a financial downturn? Further evidence from portfolio simulations. Applied Economics, 2013, 45, 3412-3420.	2.2	89
84	Modelling money demand: further evidence from an international comparison. Applied Economics Letters, 2013, 20, 1052-1055.	1.8	6
85	Threshold linkages between volatility and trading volume: evidence from developed and emerging markets. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	3
86	Structural breaks and nonlinearity in US and UK public debts. Applied Economics Letters, 2013, 20, 653-657.	1.8	8
87	Do the US trends drive the UKâ€“French market linkages?: empirical evidence from a threshold intraday analysis. Applied Economics Letters, 2013, 20, 499-503.	1.8	4
88	What can we tell about monetary policy synchronization and interdependence over the 2007â€“2009 global financial crisis?. Journal of Macroeconomics, 2013, 36, 175-187.	1.3	11
89	Information technology sector and equity markets: an empirical investigation. Applied Financial Economics, 2013, 23, 729-737.	0.5	4
90	Testing the efficiency of the aluminium market: evidence from London metal exchange. Applied Financial Economics, 2013, 23, 483-493.	0.5	0

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91	Are hedge fund clones attractive financial products for investors?. Applied Economics Letters, 2012, 19, 739-743.	1.8	2
92	NONLINEARITY, CYCLICITY, AND PERSISTENCE IN CONSUMPTION AND INCOME RELATIONSHIPS: RESEARCH IN HONOR OF MELVIN J. HINICH. Macroeconomic Dynamics, 2012, 16, 376-393.	0.7	11
93	INTRODUCTION TO TIME-VARYING MODELING WITH MACROECONOMIC AND FINANCIAL DATA. Macroeconomic Dynamics, 2012, 16, 167-175.	0.7	7
94	MODELING NONLINEAR AND HETEROGENEOUS DYNAMIC LINKS IN INTERNATIONAL MONETARY MARKETS. Macroeconomic Dynamics, 2012, 16, 232-251.	0.7	7
95	Nonlinearities in carbon spot-futures price relationships during Phase II of the EU ETS. Economic Modelling, 2012, 29, 884-892.	3.8	66
96	Modeling hedge fund exposure to risk factors. Economic Modelling, 2012, 29, 1003-1018.	3.8	22
97	Arbitrage costs and nonlinear adjustment in the G7 stock markets. Applied Economics, 2012, 44, 1561-1582.	2.2	20
98	Are Restrictions on Short Selling Good? A Look at European Markets. , 2012, , 139-149.		1
99	The current international financial crisis in 10 questions: some lessons. Applied Economics Letters, 2011, 18, 279-283.	1.8	6
100	The speculative efficiency of the aluminum market: A nonlinear investigation. International Economics, 2011, 126-127, 73-89.	3.1	5
101	Nonlinear mean reversion in oil and stock markets. Review of Accounting and Finance, 2011, 10, 316-326.	4.3	7
102	Nonlinear Cointegration and Nonlinear Error-Correction Models: Theory and Empirical Applications for Oil and Stock Markets. , 2011, , 171-193.		0
103	Nonlinear Shift Contagion Modeling: Further Evidence from High Frequency Stock Data. , 2011, , 143-160.		0
104	European Microfinance Institutions and Information and Communication Technologies. Journal of Electronic Commerce in Organizations, 2010, 8, 38-48.	1.1	6
105	Stock Market Volatility. Contributions To Management Science, 2010, , 123-144.	0.5	0
106	Financial crises, bank losses, risk management and audit: what happened?. Applied Economics Letters, 2010, 17, 1019-1022.	1.8	2
107	Global financial crisis, liquidity pressure in stock markets and efficiency of central bank interventions. Applied Financial Economics, 2010, 20, 669-680.	0.5	17
108	Stock market integration in Mexico and Argentina: are short- and long-term considerations different?. Applied Economics Letters, 2010, 17, 1503-1507.	1.8	8

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109	Chapter 2 Nonlinear Stock Market Links between Mexico and the World. International Symposia in Economic Theory and Econometrics, 2010, , 29-39.	0.3	0
110	International Financial Crisis and Contagion. Contributions To Management Science, 2010, , 185-202.	0.5	1
111	Information and Communication Technologies contribution to Microfinance Institutions performance: An empirical investigation of developing and emerging financial markets. , 2010, , .		3
112	Evolving Stock Market Efficiency. Contributions To Management Science, 2010, , 91-121.	0.5	0
113	Dynamics of Market Integration and International Asset Pricing. Contributions To Management Science, 2010, , 167-184.	0.5	0
114	Threshold Stock Price Adjustments. Contributions To Management Science, 2010, , 73-89.	0.5	0
115	Emerging Markets: Overview and Performance Analysis. Contributions To Management Science, 2010, , 1-27.	0.5	0
116	Threshold Cointegration Relationships between Oil and Stock Markets. , 2009, , .		1
117	Threshold stock price adjustment. Advances in Econometrics, 2009, , 183-198.	0.3	2
118	<scp>Nonlinear Cointegration Relationships Between Non-€Life Insurance Premiums and Financial Markets</scp>. Journal of Risk and Insurance, 2009, 76, 753-783.	1.6	34
119	Essay in dividend modelling and forecasting: does nonlinearity help?. Applied Financial Economics, 2009, 19, 1329-1343.	0.5	13
120	Nonlinear Stock Price Adjustment in the G7 Countries. SSRN Electronic Journal, 0, , .	0.4	2
121	COVID-19 news and the US equity market interactions: An inspection through econometric and machine learning lens. Annals of Operations Research, 0, , .	4.1	3
122	Sovereign bond market integration in the euro area: a new empirical conceptualization. Annals of Operations Research, 0, , .	4.1	0