

# Shawkat Hammoudeh

## List of Publications by Year in descending order

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Version: 2024-02-01

155  
papers

9,973  
citations

30070

54  
h-index

43889

91  
g-index

156  
all docs

156  
docs citations

156  
times ranked

3718  
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamics of oil price, precious metal prices, and exchange rate. <i>Energy Economics</i> , 2010, 32, 351-362.	12.1	395
2	Do global factors impact BRICS stock markets? A quantile regression approach. <i>Emerging Markets Review</i> , 2014, 19, 1-17.	4.4	346
3	Is Bitcoin a hedge, a safe haven or a diversifier for oil price movements? A comparison with gold. <i>Energy Economics</i> , 2018, 74, 787-801.	12.1	341
4	Shock and volatility transmission in the oil, US and Gulf equity markets. <i>International Review of Economics and Finance</i> , 2007, 16, 357-368.	4.5	301
5	Volatility behavior of oil, industrial commodity and stock markets in a regime-switching environment. <i>Energy Policy</i> , 2010, 38, 4388-4399.	8.8	278
6	Metal volatility in presence of oil and interest rate shocks. <i>Energy Economics</i> , 2008, 30, 606-620.	12.1	269
7	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.	2.9	248
8	Dynamic Relationships among GCC Stock Markets and Nymex Oil Futures. <i>Contemporary Economic Policy</i> , 2004, 22, 250-269.	1.7	210
9	World oil prices, precious metal prices and macroeconomy in Turkey. <i>Energy Policy</i> , 2009, 37, 5557-5566.	8.8	197
10	Dynamic spillovers among major energy and cereal commodity prices. <i>Energy Economics</i> , 2014, 43, 225-243.	12.1	178
11	A time-varying copula approach to oil and stock market dependence: The case of transition economies. <i>Energy Economics</i> , 2013, 39, 208-221.	12.1	173
12	Relationships among U.S. oil prices and oil industry equity indices. <i>International Review of Economics and Finance</i> , 2004, 13, 427-453.	4.5	169
13	How strong are the causal relationships between Islamic stock markets and conventional financial systems? Evidence from linear and nonlinear tests. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 28, 213-227.	4.2	166
14	Precious metals' exchange rate volatility transmissions and hedging strategies. <i>International Review of Economics and Finance</i> , 2010, 19, 633-647.	4.5	163
15	What are the categories of geopolitical risks that could drive oil prices higher? Acts or threats?. <i>Energy Economics</i> , 2019, 84, 104523.	12.1	163
16	Oil sensitivity and systematic risk in oil-sensitive stock indices. <i>Journal of Economics and Business</i> , 2005, 57, 1-21.	2.7	162
17	Dynamic dependence of the global Islamic equity index with global conventional equity market indices and risk factors. <i>Pacific-Basin Finance Journal</i> , 2014, 30, 189-206.	3.9	161
18	Volatility forecasting and risk management for commodity markets in the presence of asymmetry and long memory. <i>Energy Economics</i> , 2014, 41, 1-18.	12.1	159

#	ARTICLE	IF	CITATIONS
19	Global financial crisis and spillover effects among the U.S. and BRICS stock markets. <i>International Review of Economics and Finance</i> , 2016, 42, 257-276.	4.5	157
20	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.	12.1	146
21	Energy prices and CO2 emission allowance prices: A quantile regression approach. <i>Energy Policy</i> , 2014, 70, 201-206.	8.8	141
22	Shock and volatility spillovers among equity sectors of the Gulf Arab stock markets. <i>Quarterly Review of Economics and Finance</i> , 2009, 49, 829-842.	2.7	140
23	Sudden changes in volatility in emerging markets: The case of Gulf Arab stock markets. <i>International Review of Financial Analysis</i> , 2008, 17, 47-63.	6.6	137
24	Long memory and structural breaks in modeling the return and volatility dynamics of precious metals. <i>Quarterly Review of Economics and Finance</i> , 2012, 52, 207-218.	2.7	135
25	Investor herds and regime-switching: Evidence from Gulf Arab stock markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 23, 295-321.	4.2	132
26	Does Globalisation Worsen Environmental Quality in Developed Economies?. <i>Environmental Modeling and Assessment</i> , 2018, 23, 141-156.	2.2	129
27	Behavior of GCC stock markets and impacts of US oil and financial markets. <i>Research in International Business and Finance</i> , 2006, 20, 22-44.	5.9	128
28	Time-frequency causality and connectedness between international prices of energy, food, industry, agriculture and metals. <i>Energy Economics</i> , 2020, 85, 104529.	12.1	122
29	Precious metals, cereal, oil and stock market linkages and portfolio risk management: Evidence from Saudi Arabia. <i>Economic Modelling</i> , 2015, 51, 340-358.	3.8	113
30	Financial markets, innovations and cleaner energy production in OECD countries. <i>Energy Economics</i> , 2018, 72, 236-254.	12.1	112
31	Causality and volatility spillovers among petroleum prices of WTI, gasoline and heating oil in different locations. <i>North American Journal of Economics and Finance</i> , 2003, 14, 89-114.	3.5	103
32	Downside risk management and VaR-based optimal portfolios for precious metals, oil and stocks. <i>North American Journal of Economics and Finance</i> , 2013, 25, 318-334.	3.5	87
33	Extreme dependence and risk spillovers between oil and Islamic stock markets. <i>Emerging Markets Review</i> , 2018, 34, 42-63.	4.4	84
34	Determinants of Spillovers between Islamic and Conventional Financial Markets: Exploring the Safe Haven Assets during the COVID-19 Pandemic. <i>Finance Research Letters</i> , 2021, 43, 101979.	6.7	82
35	Are Islamic indexes a safe haven for investors? An analysis of total, directional and net volatility spillovers between conventional and Islamic indexes and importance of crisis periods. <i>Pacific-Basin Finance Journal</i> , 2017, 43, 124-150.	3.9	81
36	Dependence of stock and commodity futures markets in China: Implications for portfolio investment. <i>Emerging Markets Review</i> , 2014, 21, 183-200.	4.4	80

#	ARTICLE	IF	CITATIONS
37	Risk management of precious metals. Quarterly Review of Economics and Finance, 2011, 51, 435-441.	2.7	79
38	Impacts of export quality on environmental degradation: does income matter?. Environmental Science and Pollution Research, 2020, 27, 13735-13772.	5.3	79
39	What explain the short-term dynamics of the prices of CO2 emissions?. Energy Economics, 2014, 46, 122-135.	12.1	78
40	What drives herding in oil-rich, developing stock markets? Relative roles of own volatility and global factors. North American Journal of Economics and Finance, 2014, 29, 418-440.	3.5	78
41	A Multiple and Partial Wavelet Analysis of the Oil Price, Inflation, Exchange Rate, and Economic Growth Nexus in Saudi Arabia. Emerging Markets Finance and Trade, 2018, 54, 935-956.	3.1	75
42	Systematic risk, and oil price and exchange rate sensitivities in Asia-Pacific stock markets. Research in International Business and Finance, 2007, 21, 326-341.	5.9	74
43	The relationship between energy consumption and fiscal decentralization and the importance of urbanization: Evidence from Chinese provinces. Journal of Environmental Management, 2020, 264, 110474.	7.8	73
44	Simultaneity modeling analysis of the environmental Kuznets curve hypothesis. Energy Economics, 2016, 60, 266-274.	12.1	72
45	The nexus between access to electricity and labour productivity in developing countries. Energy Policy, 2018, 122, 715-726.	8.8	71
46	Risk spillovers and portfolio management between developed and BRICS stock markets. North American Journal of Economics and Finance, 2017, 41, 133-155.	3.5	70
47	How do OPEC news and structural breaks impact returns and volatility in crude oil markets? Further evidence from a long memory process. Energy Economics, 2014, 42, 343-354.	12.1	69
48	A regime-dependent assessment of the information transmission dynamics between oil prices, precious metal prices and exchange rates. International Review of Economics and Finance, 2015, 40, 72-89.	4.5	69
49	The dynamics of BRICS's country risk ratings and domestic stock markets, U.S. stock market and oil price. Mathematics and Computers in Simulation, 2013, 94, 277-294.	4.4	68
50	Structural breaks, dynamic correlations, asymmetric volatility transmission, and hedging strategies for petroleum prices and USD exchange rate. Energy Economics, 2015, 48, 46-60.	12.1	68
51	Do geopolitical events transmit opportunity or threat to green markets? Decomposed measures of geopolitical risks. Energy Economics, 2022, 111, 106068.	12.1	67
52	Characteristics of permanent and transitory returns in oil-sensitive emerging stock markets: The case of GCC countries. Journal of International Financial Markets, Institutions and Money, 2007, 17, 231-245.	4.2	65
53	Global factors driving structural changes in the co-movement between sharia stocks and sukuk in the Gulf Cooperation Council countries. North American Journal of Economics and Finance, 2015, 31, 311-329.	3.5	63
54	Oil prices and MENA stock markets: new evidence from nonlinear and asymmetric causalities during and after the crisis period. Applied Economics, 2014, 46, 2167-2177.	2.2	61

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55	Long-run relationship between R&D investment and environmental sustainability: Evidence from the European Union member countries. <i>International Journal of Finance and Economics</i> , 2021, 26, 5775-5792.	3.5	59
56	Asymmetric Linkages between BRICS Stock Returns and Country Risk Ratings: Evidence from Dynamic Panel Threshold Models. <i>Review of International Economics</i> , 2016, 24, 1-19.	1.3	58
57	An empirical exploration of the world oil price under the target zone model. <i>Energy Economics</i> , 2002, 24, 577-596.	12.1	57
58	Multivariate dependence risk and portfolio optimization: An application to mining stock portfolios. <i>Resources Policy</i> , 2015, 46, 1-11.	9.6	57
59	Dependence and extreme dependence of crude oil and natural gas prices with applications to risk management. <i>Energy Economics</i> , 2014, 42, 332-342.	12.1	56
60	Does economic policy uncertainty drive the dynamic connectedness between oil price shocks and gold price?. <i>Resources Policy</i> , 2020, 69, 101819.	9.6	56
61	RELATIONSHIPS AMONG STRATEGIC COMMODITIES AND WITH FINANCIAL VARIABLES: A NEW LOOK. <i>Contemporary Economic Policy</i> , 2009, 27, 251-264.	1.7	53
62	New evidence on hedges and safe havens for Gulf stock markets using the wavelet-based quantile. <i>Emerging Markets Review</i> , 2016, 28, 155-183.	4.4	53
63	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.	12.1	53
64	Distributional predictability between oil prices and renewable energy stocks: Is there a role for the COVID-19 pandemic?. <i>Energy Economics</i> , 2021, 103, 105512.	12.1	53
65	Structural breaks and long memory in modeling and forecasting volatility of foreign exchange markets of oil exporters: The importance of scheduled and unscheduled news announcements. <i>International Review of Economics and Finance</i> , 2014, 30, 101-119.	4.5	52
66	Do global financial distress and uncertainties impact GCC and global sukuk return dynamics?. <i>Pacific-Basin Finance Journal</i> , 2016, 39, 57-69.	3.9	52
67	Is globalization detrimental to financial development? Further evidence from a very large emerging economy with significant orientation towards policies. <i>Applied Economics</i> , 2018, 50, 574-595.	2.2	52
68	Financial CDS, stock market and interest rates: Which drives which?. <i>North American Journal of Economics and Finance</i> , 2011, 22, 257-276.	3.5	51
69	Quantile relationship between oil and stock returns: Evidence from emerging and frontier stock markets. <i>Energy Policy</i> , 2019, 134, 110931.	8.8	51
70	Analysing systemic risk and time-frequency quantile dependence between crude oil prices and BRICS equity markets indices: A new look. <i>Energy Economics</i> , 2019, 83, 445-466.	12.1	50
71	Commodities and financial variables: Analyzing relationships in a changing regime environment. <i>International Review of Economics and Finance</i> , 2011, 20, 469-484.	4.5	47
72	The impact of the Asian crisis on the behavior of US and international petroleum prices. <i>Energy Economics</i> , 2004, 26, 135-160.	12.1	46

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73	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.	3.5	46
74	Patterns of volatility transmissions within regime switching across GCC and global markets. <i>International Review of Economics and Finance</i> , 2014, 29, 512-524.	4.5	45
75	Environmental implications of increased US oil production and liberal growth agenda in post-Paris Agreement era. <i>Journal of Environmental Management</i> , 2020, 271, 110785.	7.8	42
76	The relationship between economic growth and carbon emissions in G-7 countries: evidence from time-varying parameters with a long history. <i>Environmental Science and Pollution Research</i> , 2020, 27, 29100-29117.	5.3	42
77	Global financial crisis and dependence risk analysis of sector portfolios: a vine copula approach. <i>Applied Economics</i> , 2017, 49, 2409-2427.	2.2	41
78	Risk spillovers in oil-related CDS, stock and credit markets. <i>Energy Economics</i> , 2013, 36, 526-535.	12.1	40
79	Sources of Fluctuations in Islamic, U.S., EU, and Asia Equity Markets: The Roles of Economic Uncertainty, Interest Rates, and Stock Indexes. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 1195-1209.	3.1	39
80	Financial tail risks in conventional and Islamic stock markets: A comparative analysis. <i>Pacific-Basin Finance Journal</i> , 2017, 42, 60-82.	3.9	36
81	Impact of macroeconomic factors and country risk ratings on GCC stock markets: evidence from a dynamic panel threshold model with regime switching. <i>Applied Economics</i> , 2017, 49, 1255-1272.	2.2	34
82	On the short- and long-run efficiency of energy and precious metal markets. <i>Energy Economics</i> , 2013, 40, 832-844.	12.1	33
83	Innovation, militarization, and renewable energy and green growth in OECD countries. <i>Environmental Science and Pollution Research</i> , 2021, 28, 36004-36017.	5.3	33
84	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.	1.6	32
85	The Relationship Between Disaggregated Country Risk Ratings and Stock Market Movements: An ARDL Approach. <i>Emerging Markets Finance and Trade</i> , 2013, 49, 4-16.	3.1	30
86	Dynamic linkages between developed and BRICS stock markets: Portfolio risk analysis. <i>Finance Research Letters</i> , 2017, 21, 26-33.	6.7	30
87	Dynamic risk spillovers and portfolio risk management between precious metals and global foreign exchange markets. <i>North American Journal of Economics and Finance</i> , 2020, 51, 101086.	3.5	30
88	Symmetric and asymmetric US sector return volatilities in presence of oil, financial and economic risks. <i>Energy Policy</i> , 2010, 38, 3922-3932.	8.8	29
89	Detecting predictable non-linear dynamics in Dow Jones Islamic Market and Dow Jones Industrial Average indices using nonparametric regressions. <i>North American Journal of Economics and Finance</i> , 2014, 29, 22-35.	3.5	29
90	Re-examining the dynamic causal oil-macroeconomy relationship. <i>International Review of Financial Analysis</i> , 2010, 19, 298-305.	6.6	28

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91	Causality between market liquidity and depth for energy and grains. <i>Energy Economics</i> , 2012, 34, 1683-1692.	12.1	28
92	Dynamics of CDS spread indexes of US financial sectors. <i>Applied Economics</i> , 2013, 45, 213-223.	2.2	28
93	The relationship between oil prices and rig counts: The importance of lags. <i>Energy Economics</i> , 2017, 63, 213-226.	12.1	28
94	Impact of Islamic banking development and major macroeconomic variables on economic growth for Islamic countries: Evidence from panel smooth transition models. <i>Economic Systems</i> , 2020, 44, 100739.	2.2	27
95	A momentum threshold model of stock prices and country risk ratings: Evidence from BRICS countries. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 27, 99-112.	4.2	26
96	Regional and global spillovers and diversification opportunities in the GCC equity sectors. <i>Emerging Markets Review</i> , 2015, 24, 160-187.	4.4	26
97	Volatility spillovers between oil and equity markets and portfolio risk implications in the US and vulnerable EU countries. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 75, 101457.	4.2	26
98	Risk management and financial derivatives: An overview. <i>North American Journal of Economics and Finance</i> , 2013, 25, 109-115.	3.5	25
99	Banking sector performance and economic growth: evidence from Southeast European countries. <i>Post-Communist Economies</i> , 2020, 32, 267-284.	2.2	25
100	Analysing dynamic linkages and hedging strategies between Islamic and conventional sector equity indexes. <i>Applied Economics</i> , 2017, 49, 2456-2479.	2.2	24
101	Spillovers between natural gas, gasoline, oil, and stock markets: Evidence from MENA countries. <i>Resources Policy</i> , 2021, 71, 101983.	9.6	24
102	Forecasting China's foreign exchange reserves using dynamic model averaging: The roles of macroeconomic fundamentals, financial stress and economic uncertainty. <i>North American Journal of Economics and Finance</i> , 2014, 28, 170-189.	3.5	23
103	Asymmetric impacts of public and private investments on the non-oil GDP of Saudi Arabia. <i>International Economics</i> , 2018, 156, 15-30.	3.1	23
104	Financial linkages between US sector credit default swaps markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 223-243.	4.2	21
105	Can the Sharia-based Islamic stock market returns be forecasted using large number of predictors and models?. <i>Applied Financial Economics</i> , 2014, 24, 1147-1157.	0.5	20
106	Women on Indian boards and market performance: a role-congruity theory perspective. <i>Asian Business and Management</i> , 2018, 17, 4-36.	2.8	20
107	Nonlinear relationship between economic growth and nuances of globalisation with income stratification: Roles of financial development and governance. <i>Economic Systems</i> , 2020, 44, 100761.	2.2	20
108	Dynamic dependence of oil, clean energy and the role of technology companies: New evidence from copulas with regime switching. <i>Energy</i> , 2021, 220, 119590.	8.8	19

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109	Asymmetric adjustments in the ethanol and grains markets. <i>Energy Economics</i> , 2012, 34, 1990-2002.	12.1	18
110	Impacts of global and domestic shocks on inflation and economic growth for actual and potential GCC member countries. <i>International Review of Economics and Finance</i> , 2013, 27, 298-317.	4.5	18
111	Downside risk, portfolio diversification and the financial crisis in the euro-zone. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 32, 368-396.	4.2	18
112	Volatility transmission across currencies and commodities with US uncertainty measures. <i>North American Journal of Economics and Finance</i> , 2016, 37, 63-83.	3.5	18
113	Spillovers from the oil sector to the housing market cycle. <i>Energy Economics</i> , 2017, 61, 209-220.	12.1	18
114	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.	4.5	18
115	Are the top six cryptocurrencies efficient? Evidence from time-varying long memory. <i>International Journal of Finance and Economics</i> , 2022, 27, 3730-3740.	3.5	18
116	Do volatility indices diminish gold's appeal as a safe haven to investors before and during the COVID-19 pandemic?. <i>Journal of Economic Behavior and Organization</i> , 2021, 191, 214-235.	2.0	18
117	Volatility transmission between Islamic and conventional equity markets: evidence from causality-in-variance test. <i>Applied Economics</i> , 0, , 1-16.	2.2	17
118	Effects of Price of Gold on Bombay Stock Exchange Sectoral Indices: New Evidence for Portfolio Risk Management. <i>Research in International Business and Finance</i> , 2021, 55, 101316.	5.9	17
119	Time-varying dependence dynamics between international commodity prices and Australian industry stock returns: a Perspective for portfolio diversification. <i>Energy Economics</i> , 2022, 108, 105891.	12.1	17
120	Component structure for nonstationary time series: Application to benchmark oil prices. <i>International Review of Financial Analysis</i> , 2008, 17, 971-983.	6.6	16
121	High quantiles estimation with Quasi-PORT and DPOT: An application to value-at-risk for financial variables. <i>North American Journal of Economics and Finance</i> , 2013, 26, 487-496.	3.5	16
122	A Wavelet-Based Analysis of the Co-Movement between Sukuk Bonds and Shariah Stock Indices in the GCC Region: Implications for Risk Diversification. <i>Journal of Risk and Financial Management</i> , 2020, 13, 63.	2.3	15
123	Is COVID-19 Related Anxiety an Accelerator for Responsible and Sustainable Investing ? A Sentiment Analysis. <i>Applied Economics</i> , 2021, 53, 1528-1539.	2.2	15
124	Asymmetric convergence in US financial credit default swap sector index markets. <i>Quarterly Review of Economics and Finance</i> , 2011, 51, 408-418.	2.7	14
125	Strength of co-movement between sector CDS indexes and relationship with major economic and financial variables over time and during investment horizons. <i>Applied Economics</i> , 2016, 48, 4635-4654.	2.2	14
126	Oil Price, Mean Reversion and Zone Readjustments. <i>Southern Economic Journal</i> , 1996, 62, 916.	2.1	12



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127	Are there long-run diversification gains from the Dow Jones Islamic finance index?. Applied Economics Letters, 2015, 22, 945-950.	1.8	12
128	Board Gender Diversity and Organizational Determinants: Empirical Evidence from a Major Developing Country. Emerging Markets Finance and Trade, 2019, 55, 1803-1820.	3.1	12
129	Macroeconomic factors and frequency domain causality between Gold and Silver returns in India. Resources Policy, 2020, 68, 101744.	9.6	12
130	The energy transition, Trump energy agenda and COVID-19. International Economics, 2021, 165, 140-153.	3.1	12
131	Sovereign bond market dependencies and crisis transmission around the eurozone debt crisis: a dynamic copula approach. Applied Economics, 2018, 50, 5031-5049.	2.2	10
132	Dynamic Global Linkages of the BRICS Stock Markets with the United States and Europe Under External Crisis Shocks: Implications for Portfolio Risk Forecasting. World Economy, 2016, 39, 1703-1727.	2.5	9
133	The Oil <scp>Priceâ€Macroeconomic</scp> fundamentals nexus for emerging market economies: Evidence from a wavelet analysis. International Journal of Finance and Economics, 2022, 27, 1569-1590.	3.5	9
134	Conditional transmission of global shocks to emerging stock markets: evidence from the quantile connectedness network analysis. Applied Economics, 2022, 54, 3621-3634.	2.2	9
135	Asymmetric convergence and risk shift in the TED spreads. North American Journal of Economics and Finance, 2011, 22, 277-297.	3.5	8
136	Extracting portfolio management strategies from volatility transmission models in regime-changing environments: Evidence from GCC and global markets. Economic Modelling, 2014, 41, 365-374.	3.8	8
137	Financial modeling, risk management of energy and environmental instruments and derivatives: past, present, and future. Annals of Operations Research, 2022, 313, 1-7.	4.1	8
138	SYNCHRONIZATION OF ECONOMIC SHOCKS BETWEEN GULF COOPERATION COUNCIL AND UNITED STATES, EUROPE, JAPAN, AND OIL MARKET: CHOICE OF EXCHANGE RATE REGIME<sup>â€</sup>. Contemporary Economic Policy, 2012, 30, 584-602.	1.7	7
139	The Inefficiency of Litecoin: A Dynamic Analysis. Journal of Quantitative Economics, 2019, 17, 447-457.	0.7	6
140	Do pandemic, trade policy and world uncertainties affect oil price returns?. Resources Policy, 2022, 77, 102705.	9.6	6
141	Downside risk and portfolio diversification in the euro-zone equity markets with special consideration of the crisis period. Journal of International Money and Finance, 2014, 44, 47-68.	2.5	5
142	Taxing impact of terrorism on global economic openness of developed and developing countries. Acta Oeconomica, 2018, 68, 311-335.	0.5	5
143	Dynamics of FII flows and stock market returns in a major developing country: How does economic uncertainty matter?. World Economy, 2020, 43, 2263-2284.	2.5	5
144	Cost-efficiency and financial and geographical characteristics of banking sectors in the MENA countries. Applied Economics, 2017, 49, 3523-3537.	2.2	4

#	ARTICLE	IF	CITATIONS
145	Industry-level determinants of the linkage between credit and stock markets. <i>Applied Economics</i> , 2018, 50, 5277-5301.	2.2	4
146	Tail dependence risk exposure and diversification potential of Islamic and conventional banks. <i>Applied Economics</i> , 2019, 51, 4856-4869.	2.2	4
147	How Do Bank Features and Global Crises Affect Scale Economies? Evidence from the Banking Sectors of Oil-Rich GCC Emerging Markets. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 891-913.	3.1	4
148	Spillovers and directional predictability between international energy commodities and their implications for optimal portfolio and hedging. <i>North American Journal of Economics and Finance</i> , 2022, 62, 101715.	3.5	4
149	Do Energy and Banking CDS Sector Spreads Reflect Financial Risks and Economic Policy Uncertainty? A Time-Scale Decomposition Approach. <i>Computational Economics</i> , 2019, 54, 507-534.	2.6	3
150	Nonlinear analysis of government expenditure and tax rate on income inequality in India. <i>Journal of Public Affairs</i> , 2022, 22, e2518.	3.1	3
151	The effects of global factors on the Saudi Arabia equity market by firm size: Implications for risk management based on quantile analysis and frequency domain causality. <i>Journal of Multinational Financial Management</i> , 2020, 61, 100665.	2.3	3
152	What drives most jumps in global crude oil prices? Fundamental shortage conditions, cartel, geopolitics or the behaviour of financial market participants. <i>World Economy</i> , 2023, 46, 598-618.	2.5	3
153	Interactions between real economic and financial sides of the US economy in a regime-switching environment. <i>Applied Economics</i> , 2015, 47, 6493-6518.	2.2	2
154	Spillovers between exchange rate pressure and CDS bid-ask spreads, reserve assets and oil prices using the quantile ARDL model. <i>International Economics</i> , 2022, , .	3.1	2
155	Dynamics between Power Consumption and Economic Growth at Aggregated and Disaggregated (Sectoral) Level Using the Frequency Domain Causality. <i>Journal of Risk and Financial Management</i> , 2022, 15, 219.	2.3	2