

# 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	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
2	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
3	The Oil <scp>Priceâ€Macroeconomic</scp> fundamentals nexus for emerging market economies: Evidence from a wavelet analysis. <i>International Journal of Finance and Economics</i> , 2022, 27, 1569-1590.	3.5	9
4	Are the top six cryptocurrencies efficient? Evidence from timeâ€varying long memory. <i>International Journal of Finance and Economics</i> , 2022, 27, 3730-3740.	3.5	18
5	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
6	Conditional transmission of global shocks to emerging stock markets: evidence from the quantile connectedness network analysis. <i>Applied Economics</i> , 2022, 54, 3621-3634.	2.2	9
7	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
8	Do pandemic, trade policy and world uncertainties affect oil price returns?. <i>Resources Policy</i> , 2022, 77, 102705.	9.6	6
9	Financial modeling, risk management of energy and environmental instruments and derivatives: past, present, and future. <i>Annals of Operations Research</i> , 2022, 313, 1-7.	4.1	8
10	Do geopolitical events transmit opportunity or threat to green markets? Decomposed measures of geopolitical risks. <i>Energy Economics</i> , 2022, 111, 106068.	12.1	67
11	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
12	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
13	Longâ€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
14	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
15	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
16	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
17	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
18	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

#	ARTICLE	IF	CITATIONS
19	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
20	The energy transition, Trump energy agenda and COVID-19. <i>International Economics</i> , 2021, 165, 140-153.	3.1	12
21	Spillovers between natural gas, gasoline, oil, and stock markets: Evidence from MENA countries. <i>Resources Policy</i> , 2021, 71, 101983.	9.6	24
22	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
23	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
24	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
25	Dynamics of FII flows and stock market returns in a major developing country: How does economic uncertainty matter?. <i>World Economy</i> , 2020, 43, 2263-2284.	2.5	5
26	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
27	Banking sector performance and economic growth: evidence from Southeast European countries. <i>Post-Communist Economies</i> , 2020, 32, 267-284.	2.2	25
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	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
30	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
31	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
32	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
33	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
34	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
35	Macroeconomic factors and frequency domain causality between Gold and Silver returns in India. <i>Resources Policy</i> , 2020, 68, 101744.	9.6	12
36	Impacts of export quality on environmental degradation: does income matter?. <i>Environmental Science and Pollution Research</i> , 2020, 27, 13735-13772.	5.3	79

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37	The relationship between energy consumption and fiscal decentralization and the importance of urbanization: Evidence from Chinese provinces. <i>Journal of Environmental Management</i> , 2020, 264, 110474.	7.8	73
38	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
39	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
40	Quantile relationship between oil and stock returns: Evidence from emerging and frontier stock markets. <i>Energy Policy</i> , 2019, 134, 110931.	8.8	51
41	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
42	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
43	Tail dependence risk exposure and diversification potential of Islamic and conventional banks. <i>Applied Economics</i> , 2019, 51, 4856-4869.	2.2	4
44	The Inefficiency of Litecoin: A Dynamic Analysis. <i>Journal of Quantitative Economics</i> , 2019, 17, 447-457.	0.7	6
45	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
46	Board Gender Diversity and Organizational Determinants: Empirical Evidence from a Major Developing Country. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 1803-1820.	3.1	12
47	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
48	Financial markets, innovations and cleaner energy production in OECD countries. <i>Energy Economics</i> , 2018, 72, 236-254.	12.1	112
49	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
50	A Multiple and Partial Wavelet Analysis of the Oil Price, Inflation, Exchange Rate, and Economic Growth Nexus in Saudi Arabia. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 935-956.	3.1	75
51	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
52	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
53	Does Globalisation Worsen Environmental Quality in Developed Economies?. <i>Environmental Modeling and Assessment</i> , 2018, 23, 141-156.	2.2	129
54	Extreme dependence and risk spillovers between oil and Islamic stock markets. <i>Emerging Markets Review</i> , 2018, 34, 42-63.	4.4	84

#	ARTICLE	IF	CITATIONS
55	Taxing impact of terrorism on global economic openness of developed and developing countries. <i>Acta Oeconomica</i> , 2018, 68, 311-335.	0.5	5
56	The nexus between access to electricity and labour productivity in developing countries. <i>Energy Policy</i> , 2018, 122, 715-726.	8.8	71
57	Sovereign bond market dependencies and crisis transmission around the eurozone debt crisis: a dynamic copula approach. <i>Applied Economics</i> , 2018, 50, 5031-5049.	2.2	10
58	Industry-level determinants of the linkage between credit and stock markets. <i>Applied Economics</i> , 2018, 50, 5277-5301.	2.2	4
59	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
60	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
61	The relationship between oil prices and rig counts: The importance of lags. <i>Energy Economics</i> , 2017, 63, 213-226.	12.1	28
62	Risk spillovers and portfolio management between developed and BRICS stock markets. <i>North American Journal of Economics and Finance</i> , 2017, 41, 133-155.	3.5	70
63	Dynamic linkages between developed and BRICS stock markets: Portfolio risk analysis. <i>Finance Research Letters</i> , 2017, 21, 26-33.	6.7	30
64	Cost-efficiency and financial and geographical characteristics of banking sectors in the MENA countries. <i>Applied Economics</i> , 2017, 49, 3523-3537.	2.2	4
65	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
66	Spillovers from the oil sector to the housing market cycle. <i>Energy Economics</i> , 2017, 61, 209-220.	12.1	18
67	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
68	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
69	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
70	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
71	Analysing dynamic linkages and hedging strategies between Islamic and conventional sector equity indexes. <i>Applied Economics</i> , 2017, 49, 2456-2479.	2.2	24
72	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

#	ARTICLE	IF	CITATIONS
73	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
74	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
75	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
76	Dynamic Global Linkages of the BRICS Stock Markets with the United States and Europe Under External Crisis Shocks: Implications for Portfolio Risk Forecasting. <i>World Economy</i> , 2016, 39, 1703-1727.	2.5	9
77	Simultaneity modeling analysis of the environmental Kuznets curve hypothesis. <i>Energy Economics</i> , 2016, 60, 266-274.	12.1	72
78	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
79	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
80	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
81	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
82	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
83	Are there long-run diversification gains from the Dow Jones Islamic finance index?. <i>Applied Economics Letters</i> , 2015, 22, 945-950.	1.8	12
84	Regional and global spillovers and diversification opportunities in the GCC equity sectors. <i>Emerging Markets Review</i> , 2015, 24, 160-187.	4.4	26
85	A regime-dependent assessment of the information transmission dynamics between oil prices, precious metal prices and exchange rates. <i>International Review of Economics and Finance</i> , 2015, 40, 72-89.	4.5	69
86	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
87	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
88	Multivariate dependence risk and portfolio optimization: An application to mining stock portfolios. <i>Resources Policy</i> , 2015, 46, 1-11.	9.6	57
89	Global factors driving structural changes in the co-movement between sharia stocks and sukuk in the Gulf Cooperation Council countries. <i>North American Journal of Economics and Finance</i> , 2015, 31, 311-329.	3.5	63
90	Structural breaks, dynamic correlations, asymmetric volatility transmission, and hedging strategies for petroleum prices and USD exchange rate. <i>Energy Economics</i> , 2015, 48, 46-60.	12.1	68

#	ARTICLE	IF	CITATIONS
91	Can the Sharia-based Islamic stock market returns be forecasted using large number of predictors and models?. Applied Financial Economics, 2014, 24, 1147-1157.	0.5	20
92	Patterns of volatility transmissions within regime switching across GCC and global markets. International Review of Economics and Finance, 2014, 29, 512-524.	4.5	45
93	Dynamic spillovers among major energy and cereal commodity prices. Energy Economics, 2014, 43, 225-243.	12.1	178
94	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
95	Energy prices and CO2 emission allowance prices: A quantile regression approach. Energy Policy, 2014, 70, 201-206.	8.8	141
96	Do global factors impact BRICS stock markets? A quantile regression approach. Emerging Markets Review, 2014, 19, 1-17.	4.4	346
97	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
98	Volatility forecasting and risk management for commodity markets in the presence of asymmetry and long memory. Energy Economics, 2014, 41, 1-18.	12.1	159
99	Dependence and extreme dependence of crude oil and natural gas prices with applications to risk management. Energy Economics, 2014, 42, 332-342.	12.1	56
100	How strong are the causal relationships between Islamic stock markets and conventional financial systems? Evidence from linear and nonlinear tests. Journal of International Financial Markets, Institutions and Money, 2014, 28, 213-227.	4.2	166
101	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. International Review of Economics and Finance, 2014, 30, 101-119.	4.5	52
102	What explain the short-term dynamics of the prices of CO2 emissions?. Energy Economics, 2014, 46, 122-135.	12.1	78
103	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
104	Financial linkages between US sector credit default swaps markets. Journal of International Financial Markets, Institutions and Money, 2014, 33, 223-243.	4.2	21
105	Dynamic dependence of the global Islamic equity index with global conventional equity market indices and risk factors. Pacific-Basin Finance Journal, 2014, 30, 189-206.	3.9	161
106	Downside risk, portfolio diversification and the financial crisis in the euro-zone. Journal of International Financial Markets, Institutions and Money, 2014, 32, 368-396.	4.2	18
107	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
108	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

#	ARTICLE	IF	CITATIONS
109	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
110	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
111	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
112	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
113	Risk management and financial derivatives: An overview. <i>North American Journal of Economics and Finance</i> , 2013, 25, 109-115.	3.5	25
114	On the short- and long-run efficiency of energy and precious metal markets. <i>Energy Economics</i> , 2013, 40, 832-844.	12.1	33
115	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
116	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
117	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
118	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
119	The dynamics of BRICS's country risk ratings and domestic stock markets, U.S. stock market and oil price. <i>Mathematics and Computers in Simulation</i> , 2013, 94, 277-294.	4.4	68
120	Risk spillovers in oil-related CDS, stock and credit markets. <i>Energy Economics</i> , 2013, 36, 526-535.	12.1	40
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	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
123	Dynamics of CDS spread indexes of US financial sectors. <i>Applied Economics</i> , 2013, 45, 213-223.	2.2	28
124	Asymmetric adjustments in the ethanol and grains markets. <i>Energy Economics</i> , 2012, 34, 1990-2002.	12.1	18
125	Causality between market liquidity and depth for energy and grains. <i>Energy Economics</i> , 2012, 34, 1683-1692.	12.1	28
126	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



#	ARTICLE	IF	CITATIONS
127	SYNCHRONIZATION OF ECONOMIC SHOCKS BETWEEN GULF COOPERATION COUNCIL AND UNITED STATES, EUROPE, JAPAN, AND OIL MARKET: CHOICE OF EXCHANGE RATE REGIME. Contemporary Economic Policy, 2012, 30, 584-602.	1.7	7
128	Financial CDS, stock market and interest rates: Which drives which?. North American Journal of Economics and Finance, 2011, 22, 257-276.	3.5	51
129	Asymmetric convergence and risk shift in the TED spreads. North American Journal of Economics and Finance, 2011, 22, 277-297.	3.5	8
130	Asymmetric convergence in US financial credit default swap sector index markets. Quarterly Review of Economics and Finance, 2011, 51, 408-418.	2.7	14
131	Risk management of precious metals. Quarterly Review of Economics and Finance, 2011, 51, 435-441.	2.7	79
132	Commodities and financial variables: Analyzing relationships in a changing regime environment. International Review of Economics and Finance, 2011, 20, 469-484.	4.5	47
133	Dynamics of oil price, precious metal prices, and exchange rate. Energy Economics, 2010, 32, 351-362.	12.1	395
134	Volatility behavior of oil, industrial commodity and stock markets in a regime-switching environment. Energy Policy, 2010, 38, 4388-4399.	8.8	278
135	Precious metals' exchange rate volatility transmissions and hedging strategies. International Review of Economics and Finance, 2010, 19, 633-647.	4.5	163
136	Symmetric and asymmetric US sector return volatilities in presence of oil, financial and economic risks. Energy Policy, 2010, 38, 3922-3932.	8.8	29
137	Re-examining the dynamic causal oil-macro-economy relationship. International Review of Financial Analysis, 2010, 19, 298-305.	6.6	28
138	Shock and volatility spillovers among equity sectors of the Gulf Arab stock markets. Quarterly Review of Economics and Finance, 2009, 49, 829-842.	2.7	140
139	RELATIONSHIPS AMONG STRATEGIC COMMODITIES AND WITH FINANCIAL VARIABLES: A NEW LOOK. Contemporary Economic Policy, 2009, 27, 251-264.	1.7	53
140	World oil prices, precious metal prices and macroeconomy in Turkey. Energy Policy, 2009, 37, 5557-5566.	8.8	197
141	Metal volatility in presence of oil and interest rate shocks. Energy Economics, 2008, 30, 606-620.	12.1	269
142	Sudden changes in volatility in emerging markets: The case of Gulf Arab stock markets. International Review of Financial Analysis, 2008, 17, 47-63.	6.6	137
143	Component structure for nonstationary time series: Application to benchmark oil prices. International Review of Financial Analysis, 2008, 17, 971-983.	6.6	16
144	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

#	ARTICLE	IF	CITATIONS
145	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
146	Systematic risk, and oil price and exchange rate sensitivities in Asia-Pacific stock markets. <i>Research in International Business and Finance</i> , 2007, 21, 326-341.	5.9	74
147	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
148	Oil sensitivity and systematic risk in oil-sensitive stock indices. <i>Journal of Economics and Business</i> , 2005, 57, 1-21.	2.7	162
149	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
150	Dynamic Relationships among GCC Stock Markets and Nymex Oil Futures. <i>Contemporary Economic Policy</i> , 2004, 22, 250-269.	1.7	210
151	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
152	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
153	An empirical exploration of the world oil price under the target zone model. <i>Energy Economics</i> , 2002, 24, 577-596.	12.1	57
154	Oil Price, Mean Reversion and Zone Readjustments. <i>Southern Economic Journal</i> , 1996, 62, 916.	2.1	12
155	Volatility transmission between Islamic and conventional equity markets: evidence from causality-in-variance test. <i>Applied Economics</i> , 0, , 1-16.	2.2	17