**Ghulam Sarwar, Ph.D.**

 **Professor of Finance**

**Selected Peer-Reviewed Journal Publications**

Sarwar, G. “The Determinants of Stock-Bond Return Correlations,” *Journal of Financial Research*, Fall 2023 (ABDC Journal rank: A; 2022 impact factor =3.5)

Sarwar, G. “Market Risks that Change US-European Equity Correlations,” *Journal of International Financial Markets, Institutions & Money*, March 2023. (ABDC Journal rank: A; 2022 impact factor = 4.28)

Sarwar, G. “Market Risks that Change Domestic Diversification Benefits,” *The North American Journal of Economics and Finance*, November 2022. (ABDC Journal rank: B; 2022 impact factor =4.04)

Sarwar, G. “Interrelations in Market Fears of U.S. and European Equity Markets,” *The North American Journal of Economics and Finance*, 52 (April 2020). (SSCI listed, ABDC Journal rank: B; 2022 impact factor = 4.04)

Sarwar, G. “Transmission of Risk between U.S. and Emerging Equity Markets,” *Emerging Markets Finance and Trade*, 55 (2019). (ABDC Journal rank: B; 2022 impact factor =5.12)

Sarwar, G. and W. Khan. “Interrelations between U.S. Stock Market Uncertainty and Emerging Markets Returns: Global Evidence,” *International Journal of Finance and Economics*, 24 (2019). (SSCI listed, ABDC Journal rank: B; 2022 impact factor = 3.19)

Sarwar, G. and W. Khan. “The Effect of U.S. Stock Market Uncertainty on Emerging Market Returns.” *Emerging Markets Finance and Trade*, 53 (No. 8, 2017). (ABDC Journal rank: B; 2022 impact factor =5.12)

Sarwar, G. “Examining the Flight-to-Safety with Implied Volatilities.” *Finance Research Letters*, 20 (February 2017). (ABDC Journal rank: A; 2022 impact factor = 11.03)

Sarwar, G. “ U.S. Stock Market Uncertainty and Cross-Market European Stock Returns.” *Journal of Multinational Financial Management*, 24 (December 2014). (ABDC Journal rank: B; 2022 impact factor =4.53)

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Sarwar, G. “Intertemporal Relationships between Market Volatility Index and Stock Index Returns.” *Applied Financial Economics*, 22 (No. 10, 2012). (now merged with *Applied Economics,* ABDC Journal rank: A; 2022 impact factor =2.2)

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Sarwar G. “Dynamic Relations Between Expected Price Volatility and Option Trading Volume in the S&P 500 Futures Options Markets.” *Applied Financial Economics,* Volume 14, No. 18, 2004. (now merged with *Applied Economic,* ABDC Journal rank: A)

Sarwar, G. “The Interrelation of Price Volatility and Trading Volume of Currency Options.” *Journal of Futures Markets*, 23(2003):681-700. (SSCI listed, ABDC Journal rank: A)

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Sarwar, G. “Is the Volatility Risk for British Pound Priced in U.S. Options Markets.” *The Financial Review* 36 (2001): 55-69. (ABDC Journal rank: A)

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