

Concurs pentru ocuparea postului deLector universitar....., poz.24,
 Facultatea deFinanțe, Asigurări, Bănci și Burse de Valori.....,
 DepartamentulMonedă și Bănci.....,
 Disciplinele:Instituții de Credit, Gestiune Bancară.....,
 Domeniul:Finanțe.....
 post publicat în Monitorul Oficial al României nr. 395 din 28.11.2024.

LISTA DE LUCRĂRI

Candidat: **CEPOI D. COSMIN-OCTAVIAN - Dr./**din 2016, **ASISTENT UNIVERSITAR. /**din 2016.
 (NUME, inițială și prenume) (anul) (Titlul didactic/echiv.) (anul)

1. Lista celor maximum 10 lucrări considerate de candidat a fi cele mai relevante pentru realizările profesionale proprii, care sunt incluse în format electronic în dosar și care se pot regăsi și în celelalte categorii de lucrări din prezenta listă de lucrări:

- Cepoi, C.-O.**, Dragotă, V., Trifan, R., Iordache, A. (2023). Probability of informed trading during the COVID-19 pandemic: the case of the Romanian stock market. *Financial Innovation* 9, 34. ISSN: N/A, eISSN: 2199-4730.
- Toma, FM., **Cepoi, C.-O.**, Kubinski, M.N., Miyakoshi, M. (2023). Gazing through the bubble: an experimental investigation into financial risk-taking using eye-tracking. *Financial Innovation* 9, 28. ISSN: N/A, eISSN: 2199-4730.
- Dragotă, IM., **Cepoi, C.-O.** & Ștefan, L. (2022). Threshold effect for the life insurance industry: evidence from OECD countries. *The Geneva Papers on Risk and Insurance - Issues and Practice* 48, 799–820. ISSN:1018-5895.
- Dumitrescu, B. A., Kagitci, M., & **Cepoi, C.-O.** (2022). Nonlinear effects of public debt on inflation. Does the size of the shadow economy matter? *Finance Research Letters*, 102255. ISSN:1544-6123.
- Cepoi, C.-O.**, Anghel, D.G., Pop, I. D. (2021). Asymmetries and flight-to-safety effects in the price discovery process of cross-listed stocks. *Economic Modelling* 98, 302-318. ISSN: 0264-9993.
- Barbu, T.-C., Boitan I. A., **Cepoi, C.-O.**, Dumitrescu B.-A. (2021). Bank bailout programs in Europe: a sequential analysis of drivers and outcomes. *Journal of Business Economics and Management* 22(3), 714-734. ISSN:1611-1699.
- Toma, F.-M., **Cepoi, C.-O.**, Negrea, B. (2021). Does it payoff to be overconfident? Evidence from an emerging market – a quantile regression approach. *Finance Research Letters* 38, 101480. ISSN:1544-6123.
- Cepoi, C.-O.** (2020). Asymmetric dependence between stock market returns and news during COVID-19 financial turmoil. *Finance Research Letters* 36, 101658. ISSN:1544-6123.
- Barbu, T.-C., Bucur, C. R., **Cepoi, C.-O.**, Strachinaru, A. I. (2019). Is the Increase on SME's Access to Finance in the Capital Markets Union Context Real? An Empirical Investigation. *Ekonomicky Casopis* 67(3), 245 – 263. ISSN:0013-3035.
- Pop, I. D., **Cepoi C.-O.**, Anghel, D.G. (2018). Liquidity-threshold effect in non-performing loans. *Finance Research Letters* 27(4), 124 - 128. ISSN:1544-6123.

2. Teza(-ele) de doctorat

T1. MICROSTRUCTURA PIEȚELOR FINANCIARE – coordonator Prof. Univ. Dr. Bogdan Negrea, susținută public în decembrie 2015 în cadrul școlii doctorale Finanțe, ASE București.

3. Cărți/cursuri publicate în edituri recunoscute(Ca1, Ca2 etc.), îndrumare publicate(I1, I2 etc.), capitole publicate în volume colective, capitole teoretice redactate, (D1, D2 etc.), după caz, prin care se aduc contribuții a dezvoltarea activităților didactice/profesionale.

Ca1. Stoian, A. (coord.), Haica, C., Dumitrenco-Keller, M., Iorgulescu, F., Vintilă, N., Ciobanu, R., **Cepoi, C.-O.**, Manolache, A.D., Draghia, A. și Mitroi, A.T. (2022). Relația mea cu banii: Educația financiară de la știință la viața de zi cu zi. București: Editura ASE. ISBN: 978-606-34-0434-4.

4. Cărți de specialitate publicate în edituri recunoscute(Cb1, Cb2 etc.), **articole/studii** publicate in extenso în reviste de specialitate de circulație internațională recunoscute (reviste cotate ISI sau indexate în baze de date internaționale specifice domeniului)(Ri1, Ri2etc.), **articole/studii in extenso** publicate în volumele unor manifestări științifice internaționale recunoscute din țară și din străinătate (cu ISSN/ISBN)(Vi1,Vi2 etc.), precum și **alte lucrări similare**: articole/studii publicate in extenso în reviste de specialitate de circulație națională recunoscute CNCISIS (Rn1, Rn2 etc.), articole/studii publicate in extenso în volumele unor manifestări științifice naționale (cu ISSN/ISBN)(Vn1,Vn2 etc.), lucrări prezentate la diferite seminarii/expoziții, inovații etc.(E1, E2 etc.), după caz, prin care se aduc contribuții la dezvoltarea domeniului.

Ri1. Leonida, I., **Cepoi, C. O.**, Dumitrescu, B. A., Obreja, C., Stănculescu, A. (2024). Assessing the Fiscal Implications of the Development of the Banking Sector: Evidence from OECD Countries. *Romanian Journal of Economic Forecasting* 27 (2): 22–31. ISSN: 1582-6163.

Ri2. Boitan, I. A., **Cepoi, C. O.**, Costica, I. (2023). Prospects for Joining the Euro Area: New Evidence through the Lens of the Uncovered Interest Parity Approach. *Economic Computation and Economic Cybernetics Studies and Research* 57 (4): 109–124. ISSN: 0424-267X.

Ri3. Barbu, T. C., **Cepoi, C. O.**, Petrescu, C. R., Vuta, M. (2022). The Assessment of Climate Risk Impact on the Economy: A Panel Data Approach. *Amfiteatru Economic* 24 (61): 597–612. ISSN:1582-9146.

Ri4. Barbu, T. C., Boitan, I. A., **Cepoi, C. O.** (2022). Are Cryptocurrencies Safe Havens during the COVID-19 Pandemic? A Threshold Regression Perspective with Pandemic-Related Benchmarks. *Economics and Business Review* 8 (2): 29–49. ISSN: 2392-1641.

Ri5. Stoian, A., Bokemeier, B., Dumitrescu, B. A., **Cepoi, C. O.** (2023). For Better and Worse: Heterogeneity in the Fiscal Response in EU Countries. *Applied Economics Letters* 30 (10): 1287–1292. ISSN: 1350-4851.

- Ri6. **Cepoi, C. O.**, Dumitrescu, B. A., Georgescu, G. C., Gherghina, R., Iacob, M. (2023). Investigating the Impact of Monetary Policy on Foreign Exchange Market in Europe during COVID-19 Pandemic. *Applied Economics Letters* 30 (8): 1139–1144. ISSN: 1350-4851.
- Ri7. Anton, G., **Cepoi, C. O.**, Huidumac-Petrescu, C. E. (2022). Estimating Probability of Default for Systemically Important Financial Institutions during COVID-19 Pandemic. Evidence from Europe and USA. *Romanian Journal of Economic Forecasting* 25 (2): 44–53. ISSN: 1582-6163.
- Ri8. **Cepoi, C. O.**, Bran, M., Dinu, M. (2020). Investigating the Nexus between Fuel Ethanol and CO2 Emissions. A Panel Smooth Transition Regression Approach. *Journal of Business Economics and Management* 21 (6): 1774–1792. ISSN:1611-1699.
- Ri9. Bahna, M., **Cepoi, C. O.**, Dumitrescu, B. A., Damian, V. (2018). Estimating the Price Impact of Market Orders on the Bucharest Stock Exchange. *Romanian Journal of Economic Forecasting* 21 (4): 120–133. ISSN: 1582-6163.
- Ri10. Damian, V., **Cepoi, C. O.** (2016). Volatility Estimators with High-Frequency Data from Bucharest Stock Exchange. *Economic Computation and Economic Cybernetics Studies and Research* 50 (3): 247–264. ISSN: 0424-267X.
- Ri11. **Cepoi, C. O.**, Toma, F. M. (2016). Estimating Probability of Informed Trading on the Bucharest Stock Exchange. *Finance a Uver-Czech Journal of Economics and Finance* 66 (2): 140–160. ISSN:0015-1920.
- Vn1. Toma, F. M., **Cepoi, C. O.**, Kubinschi, M., Damian, V. (2017). High-Frequency Volatility Forecasting in Emerging Markets: A Comparative Approach. Edited by Soliman, K. S. *Sustainable Economic Growth, Education Excellence, and Innovation Management Through Vision 2020, Vols I-VII: 2441–2454.*
- Vn2. Radu, R., **Cepoi, C. O.** (2015). Measuring Trading Costs and Noise on Bucharest Stock Exchange: A Bayesian Approach. Edited by S. Daniel. *Emerging Markets Queries in Finance and Business 2014, EMQFB 2014. Procedia Economics and Finance*, 32: 1459–1468.
- Vn3. Radu, R., **Cepoi, C. O.**, Stanila, A. T. (2015). Value at Risk Based on Intra-Day Data from Bucharest Stock Exchange. Edited by A. Roman, S. G. Anton, and I. Bilan. *Euro and the European Banking System: Evolutions and Challenges: 297–304.*
- Vn4. **Cepoi, C.O.** & Radu, R. (2014). An Intraday Analysis of Market Efficiency: The Case of Romania. Edited by Roman, A. & Anton, S.G. *Monetary, Banking and Financial Issues in Central and Eastern EU Member Countries: How Can Central and Eastern EU Members Overcome the Current Economic Crisis?, Vol. I: 249–255.*
- Vn5. **Cepoi, C.O.** (2013). How trading costs affect liquidity on Bucharest Stock Exchange. Edited by Stefan, D., Comes, C.A., Munteanu, A., Nistor, P. & Stefan, A.B. *Emerging Markets Queries in Finance and Business (EMQ 2013), Vol. 15: 1153–1158.*

5. Citări ale lucrărilor publicate: referința bibliografică a lucrării citate (Ci1, Ci2) și referința / ele bibliografică / e a / ale lucrării care citează (Ci1.1, Ci1.2..., Ci2.1, Ci2.2, etc.)

Ci1. **CEPOI C-O.** (2020). Asymmetric dependence between stock market returns and news during COVID-19 financial turmoil. *Finance research letters* 36, 101658.

Citat în:

- Ci1.1. Usman, B; Lestari, HS; Syofyan, S; Esya, L. (2024). Exploring the relationship between dividend policy, the COVID-19 crisis, and stock market reaction: empirical insights from Indonesian real estate and property firms. *COGENT BUSINESS & MANAGEMENT* 11(1), 2302204.
- Ci1.2. Nguyen, BKQ; Pham, DTN. (2025). Investing during a Fintech revolution: The hedge and safe haven properties of Bitcoin and Ethereum. *RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE* 73, 102599.
- Ci1.3. Gosain, N; Kashiramka, S; Chaudhry, N. (2025). Signaling vs. agency theory: What drives dividends of promoter-owned firms during a crisis?. *RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE* 73, 102590.
- Ci1.4. Shahid, MN. (2024). Connectedness of global energy markets with global agricultural, natural resources, and socially responsible investments using extended GFI. *JOURNAL OF FINANCIAL ECONOMIC POLICY* 16(5), 601-625.
- Ci1.5. Salim, K; Disli, M; Nagayev, R; Ilyas, A; Aysan, AF. (2024). A Pandemic's grip: Volatility spillovers in Asia-Pacific equity markets during the onset of Covid-19. *BORSA ISTANBUL REVIEW* 24(5), 898-907.
- Ci1.6. Mnari, O; Faouel, B. (2024). Price limit bands, risk-return tradeoff and asymmetric volatility: Evidence from Tunisian Stock Exchange sectors. *ECONOMICS AND BUSINESS REVIEW* 10(3), 142-162.
- Ci1.7. Maddodi, S; Kunte, SR. (2024). Precision forecasting in perilous times: stock market predictions leveraging google trends and momentum indicators during COVID-19. *MANAGERIAL FINANCE* 50(10), 1747-1772.
- Ci1.8. Munir, T; Al Mamlook, RE; Rahman, AR; Alrashidi, A; Yaseen, AM. (2024). COVID-19's influence on Karachi stock exchange: A comparative machine learning algorithms study for forecasting. *HELIYON* 10(13), e33190.
- Ci1.9. Alshater, MM; El Khoury, R; Almansour, B. (2024). Navigating uncertainty: a study of the S&P GCC composite index's connectedness during times of crises. *JOURNAL OF ISLAMIC ACCOUNTING AND BUSINESS RESEARCH* 15(8), 1359-1383.
- Ci1.10. Ben Hamadou, F; Mezghani, T; Abbes, MB. (2024). Time-varying nexus and causality in the quantile between Google investor sentiment and cryptocurrency returns. *BLOCKCHAIN-RESEARCH AND APPLICATIONS* 5(2), 100177.
- Ci1.11. Li, YS; Shi, YJ; Shi, YD; Xiong, X; Yi, SK. (2024). Time-frequency extreme risk spillovers between COVID-19 news-based panic sentiment and stock market volatility in the multi-layer network: Evidence from the RCEP countries. *INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS* 94, 103339.
- Ci1.12. Deng, C; Li, SY; Hong, Y. (2024). When local and foreign investors meet the Chinese government's risk perception about COVID-19. *JOURNAL OF MULTINATIONAL FINANCIAL MANAGEMENT* 74, 100858.
- Ci1.13. Sajter, D; Kuzmic, M. (2024). INFLUENCE OF COVID-19 RELATED MEDIA AND NEWS ON THE STOCK AND CRYPTO MARKETS. *EKONOMSKI PREGLED* 75(2), 171-193.
- Ci1.14. Bui, MT; Jeng, DJF; Ta, HH. (2024). Accelerating Digital Supply Chain Management Practices, Customer Development, and Firm Performance: Organizational Culture Matters. *CONTEMPORARY ECONOMICS* 18(1), 40-66.
- Ci1.15. Naeem, MA; Ashraf, S; Karim, S; Moussa, F. (2024). Green finance under stress: Unraveling the spillover effects of tail risk. *INTERNATIONAL REVIEW OF ECONOMICS & FINANCE* 93, 225-236.
- Ci1.16. Widjaja, GM; Havidz, SAH. (2024). Are gold and cryptocurrency a safe haven for stocks and bonds? Conventional vs Islamic markets during the COVID-19 pandemic. *EUROPEAN JOURNAL OF MANAGEMENT AND BUSINESS ECONOMICS* 33(1), 96-115.

- Ci1.17. Carlini, F; Farina, V; Gufler, I; Previtali, D. (2024). Do stress and overstatement in the news affect the stock market? Evidence from COVID-19 news in The Wall Street Journal. *INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS* 93, 103178.
- Ci1.18. Wang, JJ; Zhou, SJ; Liu, WT; Jiang, L. (2024). An ensemble model for stock index prediction based on media attention and emotional causal inference. *JOURNAL OF FORECASTING* 43(6), 1998-2020.
- Ci1.19. Xu, JH; Guo, DF; Zhao, ZA; Liu, SQ. (2024). How social media expedites the crisis spillover effect: A case study of Tesla's recall event. *PUBLIC RELATIONS REVIEW* 50(1), 102432.
- Ci1.20. Kang, YJ; Park, D; Eom, YH. (2024). Global contagion of US COVID-19 panic news. *EMERGING MARKETS REVIEW* 59, 101116.
- Ci1.21. Yaya, OS; Zhang, M; Xi, H; Furuoka, F. (2024). How do leading stock markets in America and Europe connect to Asian stock markets? Quantile dynamic connectedness. *QUANTITATIVE FINANCE AND ECONOMICS* 8(3), 502-531.
- Ci1.22. Gunay, S; Cevik, EI; Dibooglu, S. (2024). Volatility Spillover Networks of Credit Risk: Evidence from ASW and CDS Spreads in Turkey and Brazil. *PANOECONOMICUS* 71(4), 571-604.
- Ci1.23. Hartono, PG; Robiyanto, R; Tinungki, GM; Frensidy, B; Raya, MY; Hidarto, A. (2024). Revisiting Dividend Policy and Stock Market Reaction of Indonesian Manufacturing Enterprises amidst the COVID-19 Crisis: A Series of Robustness Checks. *SCIENTIFIC PAPERS OF THE UNIVERSITY OF PARDUBICE-SERIES D-FACULTY OF ECONOMICS AND ADMINISTRATION* 32(1), 1773.
- Ci1.24. Keshari, A; Gautam, A. (2024). Stock market co-integration and error-correction of global capital markets: a study of ADR issuing Asian countries. *INTERNATIONAL JOURNAL OF INDIAN CULTURE AND BUSINESS MANAGEMENT* 31(1), .
- Ci1.25. Gutiérrez-Diez, PJ; Alves-Antunes, J. (2024). Stock market uncertainty determination with news headlines: A digital twin approach. *AIMS MATHEMATICS* 9(1), 1683-1717.
- Ci1.26. Wang, X; Vergeer, M. (2024). Effect of Social Media Posts on Stock Market During COVID-19 Infodemic: An Agenda Diffusion Approach. *SAGE OPEN* 14(1), 21582440241227700.
- Ci1.27. Lee, CC; Chen, TH; Yen, MF. (2024). The Dissemination of Politically-Motivated False Information and Its Influence on the Stock Market. *EMERGING MARKETS FINANCE AND TRADE* 60(9), 2048-2067.
- Ci1.28. Ampountolas, A; Legg, M; Shaw, G. (2024). Real estate investment trusts during market shocks: Impact and resilience. *TOURISM ECONOMICS* 30(6), 1557-1579.
- Ci1.29. Simran; Sharma, AK. (2024). Asymmetric nexus between economic policy uncertainty and the Indian stock market: Evidence using NARDL approach. *QUARTERLY REVIEW OF ECONOMICS AND FINANCE* 93, 91-101.
- Ci1.30. Hong, Y; Jiang, YH; Su, XJ; Deng, C. (2024). Extreme state media reporting and the extreme stock market during COVID-19: A multi-quantile VaR Granger causality approach in China. *RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE* 67, 102143.
- Ci1.31. Ullah, S; Khan, S; Hashmi, NI; Alam, MS. (2023). COVID-19 pandemic and financial market volatility: A quantile regression approach. *HELIYON* 9(10), e21131.
- Ci1.32. Salman, A; Chang, BH; Razzaq, MGA; Wong, WK; Uddin, MA. (2023). The Emerging Stock Markets and Their Asymmetric Response to Infectious Disease Equity Market Volatility (ID-EMV) Index. *ANNALS OF FINANCIAL ECONOMICS* 18(4), 2350008.
- Ci1.33. Gouta, S; BenMabrouk, H. (2024). The nexus between herding behavior and spillover: evidence from G7 and BRICS. *REVIEW OF BEHAVIORAL FINANCE* 16(2), 360-377.
- Ci1.34. Park, D; Kang, YJ; Eom, YH. (2024). Asset pricing tests for pandemic risk. *INTERNATIONAL REVIEW OF ECONOMICS & FINANCE* 89, 1314-1334.
- Ci1.35. Raza, S; Baiqing, S; Kay-Khine, P; Kemal, MA. (2023). Uncovering the Effect of News Signals on Daily Stock Market Performance: An Econometric Analysis. *INTERNATIONAL JOURNAL OF FINANCIAL STUDIES* 11(3), 99.
- Ci1.36. Maciel, LD. (2023). Brazilian stock-market efficiency before and after COVID-19: The roles of fractality and predictability. *GLOBAL FINANCE JOURNAL* 58, 100887.
- Ci1.37. Hong, Y; Qu, B; Yang, ZH; Jiang, YH. (2023). The contagion of fake news concern and extreme stock market risks during the COVID-19 period. *FINANCE RESEARCH LETTERS* 58, 104258.
- Ci1.38. Wang, L; Guan, L; Ding, Q; Zhang, HW. (2023). Asymmetric impact of COVID-19 news on the connectedness of the green energy, dirty energy, and non-ferrous metal markets. *ENERGY ECONOMICS* 126, 106925.
- Ci1.39. Kumar, M. (2024). From pandemic to war: dynamics of volatility spillover between BRICS exchange and stock markets. *JOURNAL OF ECONOMIC STUDIES* 51(3), 528-545.
- Ci1.40. Chang, HW; Lin, CH. (2023). Currency portfolio behavior in seven major Asian markets. *ECONOMIC ANALYSIS AND POLICY* 79, 540-559.
- Ci1.41. Paule-Vianez, J; Orden-Cruz, C; Gómez-Martínez, R; Escamilla-Solano, S. (2023). Fear of COVID-19 Effect on Stock Markets: A Proposal for an Algorithmic Trading System Based on Fear. *JOURNAL OF THEORETICAL AND APPLIED ELECTRONIC COMMERCE RESEARCH* 18(2), 1142-1156.
- Ci1.42. Naifar, N; Altamimi, S; Alshahrani, F; Alhashim, M. (2023). How media coverage news and global uncertainties drive forecast of cryptocurrencies returns?. *HELIYON* 9(6), e16502.
- Ci1.43. El Khoury, R; Nasrallah, N; Hussainey, K; Assaf, R. (2023). Spillover analysis across FinTech, ESG, and renewable energy indices before and during the Russia-Ukraine war: International evidence. *JOURNAL OF INTERNATIONAL FINANCIAL MANAGEMENT & ACCOUNTING* 34(2), 279-317.
- Ci1.44. Ghosh, I; Alfaro-Cortés, E; Gámez, M; García-Rubio, N. (2023). COVID-19 Media Chatter and Macroeconomic Reflectors on Black Swan: A Spanish and Indian Stock Markets Comparison. *RISKS* 11(5), 94.
- Ci1.45. Yudaruddin, R. (2023). Government policy response to COVID-19 and bank performance: a comparison between Islamic and conventional banks. *JOURNAL OF ISLAMIC ACCOUNTING AND BUSINESS RESEARCH* 14(6), 952-972.
- Ci1.46. El Khoury, R; Mensi, W; Alshater, MM; Kang, SH. (2023). Extreme risk spillovers and hedging strategies between Indonesia sectorial stocks and commodity markets. *INTERNATIONAL JOURNAL OF EMERGING MARKETS* . .

- Ci1.47. Siddique, MA; Nobanee, H; Karim, S; Naz, F. (2023). Do green financial markets offset the risk of cryptocurrencies and carbon markets?. *INTERNATIONAL REVIEW OF ECONOMICS & FINANCE* 86, 822-833.
- Ci1.48. Atri, H; Teka, H; Kouki, S. (2023). Does US full vaccination against COVID-19 immunize correspondingly S&P500 index: Evidence from the NARDL approach. *HELIYON* 9(4), e15332.
- Ci1.49. Elgharib, WA. (2023). The effect of the COVID-19 announcement on stock returns: evidence from Egypt. *AFRICAN JOURNAL OF ECONOMIC AND MANAGEMENT STUDIES* 14(3), 420-431.
- Ci1.50. Choi, KH; Yoon, SM. (2023). Risk Connectedness among International Stock Markets: Fresh Findings from a Network Approach. *SYSTEMS* 11(4), 207.
- Ci1.51. Li, YS; Shi, YJ; Shi, YD; Yi, SK; Zhang, WP. (2023). COVID-19 vaccinations and risk spillovers: Evidence from Asia-Pacific stock markets. *PACIFIC-BASIN FINANCE JOURNAL* 79, 102004.
- Ci1.52. Kanzari, D; Ben Said, YR. (2023). A complex adaptive agent modeling to predict the stock market prices. *EXPERT SYSTEMS WITH APPLICATIONS* 222, 119783.
- Ci1.53. Apergis, N; Mustafa, G; Malik, S. (2023). The role of the COVID-19 pandemic in US market volatility: Evidence from the VIX index. *QUARTERLY REVIEW OF ECONOMICS AND FINANCE* 89, 27-35.
- Ci1.54. García-Méndez, S; de Arriba-Pérez, F; Barros-Vila, A; González-Castaño, FJ; Costa-Montenegro, E. (2023). Automatic detection of relevant information, predictions and forecasts in financial news through topic modelling with Latent Dirichlet Allocation. *APPLIED INTELLIGENCE* 53(16), 19610-19628.
- Ci1.55. Najaf, K; Joshipura, M; Alshater, MM. (2023). War build-up and stock returns: evidence from Russian and Ukrainian stock markets. *JOURNAL OF RISK FINANCE* 24(3), 354-370.
- Ci1.56. Szczygielski, JJ; Charteris, A; Bwanya, PR; Brzeszczynski, J. (2023). Which COVID-19 information really impacts stock markets?. *JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY* 84, 101592.
- Ci1.57. Ali, F; Sensoy, A; Goodell, JW. (2023). Identifying diversifiers, hedges, and safe havens among Asia Pacific equity markets during COVID-19: New results for ongoing portfolio allocation. *INTERNATIONAL REVIEW OF ECONOMICS & FINANCE* 85, 744-792.
- Ci1.58. Ghosh, I; Alfaro-Cortés, E; Gámez, M; García-Rubio, N. (2023). Role of proliferation COVID-19 media chatter in predicting Indian stock market: Integrated framework of nonlinear feature transformation and advanced AI. *EXPERT SYSTEMS WITH APPLICATIONS* 219, 119695.
- Ci1.59. Kaffash, S; Khezrimotlagh, D. (2023). U.S. network and low-cost carriers' performance in response to COVID-19: Strictness of government policies and passengers' panic. *RESEARCH IN TRANSPORTATION BUSINESS AND MANAGEMENT* 46, 100835.
- Ci1.60. Ghosh, I; Alfaro-Cortés, E; Gámez, M; García-Rubio, N. (2023). Prediction and interpretation of daily NFT and DeFi prices dynamics: Inspection through ensemble machine learning & XAI. *INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS* 87, 102558.
- Ci1.61. Alam, MS; Murshed, M; Manigandan, P; Pachiyappan, D; Abdvaxitovna, SZ. (2023). Forecasting oil, coal, and natural gas prices in the pre-and post-COVID scenarios: Contextual evidence from India using time series forecasting tools. *RESOURCES POLICY* 81, 103342.
- Ci1.62. Naifar, N; Altamimi, S. (2023). Asymmetric impact of investor sentiment and media coverage news on bitcoin returns. *MANAGERIAL FINANCE* 49(8), 1342-1354.
- Ci1.63. Khalfouli, R; Mefteh-Wali, S; Dogan, B; Ghosh, S. (2023). Extreme spillover effect of COVID-19 pandemic-related news and cryptocurrencies on green bond markets: A quantile connectedness analysis. *INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS* 86, 102496.
- Ci1.64. Kristjanpoller, W; Michell, K; Minutolo, MC. (2024). How the effective reproductive number impacts global stock markets. *INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS* 29(2), 1972-1987.
- Ci1.65. Guru, BK; Yadav, IS. (2023). Stock market integration and volatility spillovers: new evidence from Asia-Pacific and European markets. *JOURNAL OF RISK FINANCE* 24(2), 186-211.
- Ci1.66. Jareño, F; Escribano, A; Umar, Z. (2023). The impact of the COVID-19 outbreak on the connectedness of the BRICS's term structure. *HUMANITIES & SOCIAL SCIENCES COMMUNICATIONS* 10(1), 4.
- Ci1.67. Ezer, D. (2023). The Impact of News Related Covid-19 on Exchange Rate Volatility: A New Evidence From Generalized Autoregressive Score Model. *EKOIST-JOURNAL OF ECONOMETRICS AND STATISTICS* (38), 105-126.
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etc.

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