

PUBLICATIONS

(a) Articles that have already appeared in Learned Journals

- 1) Ogbonna, A. E., Farag, M., Akintande, O. J., Yaya, O. S. and Olubusoye, O. E. (2024). Re-validating the Phillips Curve Hypothesis in Africa and the Role of Oil Prices: A Mixed-Frequency Approach. *Energy*, 303, 131862. Elsevier.
- 2) Gil-Alana, L. A., Dettoni, R. and Yaya, O. S. (2024). Stock market prices and dividends in the US: Bubbles or Long-run equilibria relationships. *International Review of Financial Analysis*, 94, 103319. Elsevier.
- 3) Furuoka, F., Pui, K. L., Ezeoke, C., Jacob, R. I. and Yaya, O. S. (2024). Growth slowdowns and middle-income trap: Evidence from new Unit root framework. *The Singapore Economic Review*, 69 (1): 461-477. Singapore.
- 4) Yaya O. S. (2024). Testing Day-of-the-week persistence and seasonality in Spanish Electricity Energy prices. *Energy Research Letters*, 5(1): 1-7.
- 5) Yaya, O. S., Olayinka, H. A., Ogbonna, E. A., Al-Faryan, M. A. S. and Vo, X. V. (2024). Dynamic connectedness of Economic Policy Uncertainty in G7 countries, and the influence of the US and UK: Quantile VAR analysis. *Economic Change and Restructuring*, 57(2), 76. Springer.
- 6) Yaya, O. S., Adenikinju, O. O. and Olayinka, H. A. (2024). African Stock Markets' connectedness: Quantile VAR Approach. *Modern Finance*, 2(1): 51-68. Portugal.
- 7) Yaya, O. S., Adekoya, O. B., Vo, X. V. and Al-Faryan, M. A. S. (2024). Stock Market Efficiency in Asia: Evidence from the Narayan-Liu-Westerlund's GARCH-based Unit root test. *International Journal of Finance and Economics*, 29(1): 91-101. Wiley, UK.
- 8) Furuoka, F., Gil-Alana, L. A., Yaya O. S., Aruchunan, E. and Ogbonna, A. E. (2024). A new fractional integration approach based on neural network nonlinearity with an application to testing unemployment hysteresis. *Empirical Economics*, 66: 2471-2499. Springer.
- 9) Ajao, I. O., Olayinka, H. A., Olugbode, M. A., Yaya, O. S. and Shittu, O. I. (2023). Long memory cointegration and Dynamic Connectedness of Volatility in US dollar Exchange rates, with FOREX portfolio investment strategy. *Quantitative Finance and Economics*, 7(4), 646-664.
- 10) Yaya, O. S., Gil-Alana, L. A., Adesina, A. O., Ogunsola, O. E. and Olayinka, H. A. (2023). Long memory cointegration in the analysis of maximum, minimum and range temperatures in Africa: Implications for Climate change. *Atmosphere*, 14(8), 1299. Switzerland.

- 11) Sakpere, W., Sakpere, A. B., Olanipekun, I. and Yaya, O. S. (2023). Impact analysis of COVID-19 on Nigerian workers' productivity using multiple correspondence analysis. *Scientific African*, 21, e01780. Elsevier.
- 12) Quintino, D. D., Yaya, O. S., Ogino, C. M. and Ferreira, P. (2023). An investigation into the relationship between sugarcane and grain prices in Brazil: a fractional cointegration approach. *Biofuels, Bioproducts and Biorefining*, 17: 1251–1260. Wiley, UK.
- 13) Coskun, Y., Akinsomi, O., Gil-Alana, L. A. and Yaya, O. S. (2023). Stock market responses to COVID-19: The behaviors of mean reversion, dependence and persistence. *Heliyon*, 9, e15084. Elsevier.
- 14) Furuoka, F., Yaya, O. S., Ling, P. K., Al-Faryan, M. A. S. and Islam, M. N. (2023). Transmission of risks between energy and agricultural commodities: Frequency time-varying VAR, asymmetry and portfolio management. *Resources Policy*, 81, 103339. Elsevier.
- 15) Tiwari, A. K, Abakah, E. J. A., Yaya O. S. and Appiah, K. O. (2023). Tail risk dependence, comovement and predictability between green bond and green stocks. *Applied Economics*, 55(2): 201-222. Taylors & Francis.
- 16) Yaya, O., Akano, R. and Adekoya, O. (2023). Market Efficiency and Volatility Persistence of Green Investments Before and During the COVID-19 Pandemic. *Asian Economics Letters*, 4(1): 1-8.
- 17) Olalude, G. A., Yaya, O. S., Olayinka, H. A., Jimoh, T. A., Adebisi, A. A. and Adesina, A. O. (2023). Household expenditure in Africa: Evidence of mean reversion. *Statistics in Transition new series*, 24 (3): 171–186.
- 18) Caporale, G. M., Gil-Alana, L. A. and Yaya, O. S. (2022). Modelling persistence and non-linearities in the US treasury 10-year bond yields. *Economics Bulletin*, 42(3): 1221-1229.
- 19) Yaya, O. S., Ogbonna, A., E., Adesina, A. O., Alobaloke, K. and Vo, X. V. (2022). Time-variation between metal commodities and oil, and the impact of oil shocks: GARCH-MIDAS and DCC-MIDAS analyses. *Resources Policy*, 79, 103036. Elsevier.
- 20) Yaya O. S., Lukman A. F. and Vo, X. V. (2022). Persistence and volatility spillovers of Bitcoin price to gold and silver prices. *Resources Policy*. *Resources Policy* 79, 103011. Elsevier.
- 21) Akintande, O. J., Olubusoye, O. E., Yaya, O. S. and Abiodun, A. O. (2022). Explainable features responsible for the high or low spread of SARS-COV-2: Africa in View. *Scientific African*, 17, e01301. Elsevier.
- 22) Yaya, O. S., Ogbonna, A. E. and Vo, X. V. (2022). Oil shocks and volatility of green investments: GARCH-MIDAS analyses. *Resources Policy*, 78, 102789. Elsevier.

- 23) Adekoya, O.B., Oliyide, J. A., Yaya, O. S. and Al-Faryan, M. A. S. (2022). Does oil connect differently with prominent assets during war? Evidence from intra-day data during the Russia-Ukraine saga. *Resources Policy*, Volume 77, 102728. Elsevier.
- 24) Adekoya, O. B., Yaya, O. S., Oliyide, J. A. and Posu, S. M. A. (2022). Growth and growth disparities in Africa: Are differences in renewable energy use, technological advancement, and institutional reforms responsible? *Structural Change and Economic Dynamics*, 61: 265-277. Elsevier.
- 25) Yaya, O. S., Vo, X. V., Ogbonna, A. E. and Adewuyi, A. O. (2022). Modelling Cryptocurrency High-Low Prices using Fractional Cointegrating VAR. *International Journal of Finance and Economics*, 27: 489–505. Wiley, UK.
- 26) Akinsomi, O., Coskun, Y., Gil-Alana, L. A. and Yaya, O. S. (2021). Is there convergence between BRICS Listed Property Stocks and International REITs? *Journal of Real Estate Portfolio Management*, 27:1, 29-42. Taylors & Francis.
- 27) Olubusoye, O. E., Akintande, O. J., Yaya, O. S., Ogbonna, E. A. and Adenikinju, A. F. (2021). Energy pricing during the COVID-19 Pandemic: Predictive Information-Based Uncertainty Indexes with Machine Learning Algorithm. *Intelligent Systems with Applications*, 12 (200050): 1-10. Elsevier.
- 28) Yaya, O. S., Gil-Alana, L. A., Vo, X. V. and Adekoya, O. B. (2021). How fearful are Commodities and US stocks in response to Global fear? Persistence and Cointegration analyses. *Resources Policy*, Volume 74, 102273. Elsevier.
- 29) Awolaja, O. G., Yaya, O. S., Vo, X. V., Ogbonna, A. E. and Joseph, S. O. (2021). Unemployment Hysteresis in Middle East and North Africa Countries: Panel SUR-based Unit root test with a Fourier function. *Middle East Development Journal*, 13 (2), 318-334. Taylors & Francis.
- 30) Adejumo, P., Ojo, I., Abiona, M., Kolawole, O., Ani, O., Yaya, O., Akinyemi, K., Ajayi, O., Adeyoola, O., Aniagwu, T., Adigun, A., Ogundeji, M, Oni, A., Afun, E., Adefolaju, A., Ogunjo, M. and Adewuyi, J. (2021). Final Year Nursing Students' Knowledge of Genomic Concepts and Readiness for Use in Practice in Selected Federal Institutions in Southwest Nigeria. *Annals of Nursing Practice*, 8(1): 1120.
- 31) Babatunde, O. T., Ojo, O. O. and Yaya, O. S. (2021). Modelling Volatility of Bitcoin Prices: Classical or Fractional Integrated GARCH Variants? *International Journal of Mathematics and Statistics*, 22(2): 21-30.
- 32) Yaya, O. S., Vo, X. V. and Olayinka, H. A. (2021). Gold and Silver prices, their stocks and market fear gauges: Testing fractional cointegration using a robust approach. *Resources Policy*, 72, August 2021, 102045 Elsevier.

- 33) Yaya, O. S., Otekunrin, O. A. and Ogbonna, A. E. (2021). Life Expectancy in West African countries: Evidence of Convergence and Catching up with the North. *Statistics in Transition new series*, 22(1): 75-88. Scopus.
- 34) Olubusoye, O. E., Ogbonna, A. E., Yaya, O. S. and Umolo, D. (2021). An Information-Based Index of Uncertainty and the predictability of Energy Prices. *International Journal of Energy Research*, 45(7): 10235-10249. Wiley UK.
- 35) Ojo, O. O., Adepoju, A. A. and Yaya, O. S. (2021). Modelling Nigerian exchange rates with asymmetric GARCH models. *Estudios de Economia Aplicada*, 2021, 39(2): 1–13. Scopus
- 36) Yaya, O. S., Ogbonna, A. E., Furuoka, R. and Gil-Alana, L. A. (2021). A new unit root test for unemployment hysteresis based on the autoregressive neural network. *Oxford Bulletin of Economics and Statistics*, 83(4): 960-981. Wiley UK.
- 37) Gil-Alana, L. A. and Yaya, O. S. (2021). Testing Fractional Unit Roots with Non-linear Smooth Break Approximations using Fourier functions. *Journal of Applied Statistics*, 48 (13-15), 2542-2559, Taylors & Francis.
- 38) Gil-Alana, L. A., Mudida, R., Yaya, O. S., Osuolale, K. A. and Ogbonna, A. E. (2021). Mapping US Presidential terms with S&P500 Index: Time Series Analysis approach. *International Journal of Finance and Economics*, 26:1938–1954. Wiley, UK.
- 39) Yaya, O. S., Ogbonna, A. E., Mudida, R. and Abu, N. (2021). Market Efficiency and Volatility Persistence of Cryptocurrency during Pre- and Post-Crash Periods of Bitcoin: Evidence based on Fractional Integration. *International Journal of Finance and Economics*, 26: 1318–1335. Wiley, UK.
- 40) Yaya, O. S., Abu, N. and Ogundunmade, T. P. (2021). Economic Policy Uncertainty in G7 countries: Evidence of Long-range dependence and Cointegration. *Economic Change and Restructuring*, 54(2): 541-556 Springer.
- 41) Babatunde, O. T., Yaya, O. S. and Oladugba, A. V. (2020). Investigating the Specification of the Distributional Assumption of the Innovations of Generalized Autoregressive Score model with its Variants. *International Journal of Applied Mathematics and Statistics*, 59(4): 118-128.
- 42) Yaya, O. S., Awolaja, O. G., Okedina, I. M. and Vo, X. V. (2020). Air quality level in California US state: Persistence and Seasonality. *Theoretical and Applied Climatology*, 142: 1471–1479. Springer.
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- 44) Gil-Alana, L. A., Yaya, O. S., Awolaja, O. and Cristofaro, L. (2020). Long memory and Time trends in Particulate Matter Pollution (PM_{2.5} and PM₁₀) in the US States. *Journal of Applied Meteorology and Climatology*, 59 (8): 1351–1367. Wiley, UK.
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- 46) Gil-Alana, L. A., Yaya, O. S. and Carmona-González, N. (2020). Air Quality in London: Evidence of Persistence, Seasonality and Trends. *Theoretical and Applied Climatology*, 142: 103–115. Springer.
- 47) Gil-Alana, L. A., Yaya, O. S. Akinsomi, O. and Coskun, Y. (2020). How do Stocks in BRICS co-move with Real Estate stocks? *International Review of Economics and Finance*, 69: 93–101. Elsevier.
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- 52) Yaya, O. S., Ogbonna, A. E. and Mudida, R. (2019). Hysteresis of Unemployment rate in Africa: New Findings from Fourier ADF test. *Quality and Quantity International Journal of Methodology*, 53(6): 2781-2795. Springer.
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