

**CURRICULUM VITAE AND LIST OF PUBLICATIONS****1. Personal Details**

<b>Personal Details</b>	
Name	David Yechiam Aharon
Permanent Home Address	Ono Academic College, Department of Business Administration
Work Address	Ono Academic College, 104 Zahal Street, Kiryat Ono, 55000, Israel
Electronic Address	<a href="mailto:dudi.ah@ono.ac.il">dudi.ah@ono.ac.il</a>

**2. Education**

<b>Period of Study</b>	<b>Name of Institution and Department</b>	<b>Degree</b>	<b>Year of Approval</b>
2011-2016	The University of Haifa, Faculty of Management, Department of Business Administration Dissertation: " The Impact of Financial Leverage on the Equity Systematic Risk, Variance and Cost of Equity " Supervisor: Prof. Yossi Yagil	PhD Business Administration	2016
2006-2009	Ben- Gurion University, Faculty of Management, Department of Business Administration Dissertation: "Stock Market Bubble Effects on Mergers and Acquisitions" Supervisors: Prof. Ilanit Gavious and Prof. Rami Yosef	MBA Business Administration (Magna cum laude)	2009
2003-2006	Netanya Academic College, Faculty of Banking and Capital Market	BA Banking and Capital Market (Magna cum laude)	2006

**3. Academic Ranks and Tenure in Institutes of Higher Education**

<b>Period</b>	<b>Name of institution and Department</b>	<b>Rank/Function</b>
2020-Present	Ono Academic College, Department of Business Administration	Senior Lecturer
2011-2019	Ono Academic College, Department of Business Administration	Lecturer
2011-2016	The University of Haifa, Department of Business Administration	Assistant
2007-2010	Ben Gurion University, Department of Business Administration	Assistant

**4. Offices in Academic Administration**

<b>Period</b>	<b>Name of institution</b>	<b>Role</b>
2023- Present	Ono Academic College	Vice Head of Finance Specialization for MBA Studies
2017- Present	Ono Academic College	Vice Head of Finance Specialization for BA Studies
2011- Present	Ono Academic College	Coordinator of statistical and research methods courses
2007- Present	Ono Academic College	Director of the Ono Research Institute

**5. Scholarly Positions and Activities outside the Institution**

<b>Membership in Editorial Boards of Scientific Journals</b>			
<b>Period</b>	<b>Journal</b>	<b>Role</b>	<b>IF</b>
(*) 2021- present	<i>Eurasian Economic Review</i> (ISSN 2147-429X)	Associate Editor	3.4
(*) 2021- present	<i>Journal of Research in Emerging Markets</i>	Editorial Board Member	-
(*) 2022- 2023	<i>Heliyon</i> (ISSN 2405-8440)	Advisory Board Member	4.0
(*) 2022- 2023	<i>Sustainability</i> (ISSN 2071-1050)	Guest Editor	3.9
(*) 2023 – present	<i>Modern Finance</i> (ISSN 2956-7742)	Editorial Board Member	-
(*) 2023 – present	<i>Modern Finance</i> (ISSN 2956-7742)	Advisory Board Member	-

<b>Membership in professional/scientific societies (past and present)</b>	
<b>Period</b>	<b>Society</b>
2016- present	Multinational Finance Society
2018- present	Masters International Research & Development Center (MIRDEC)

<b>Reviewer for Scientific Journals</b>
<b>Journal</b>
<i>Accounting and Finance</i>
<i>Annals of Financial Economics</i>
<i>Applied Economics</i>
<i>Applied Economics Letters</i>
<i>Applied Sciences</i>
<i>Cogent Economics and Finance</i>
<i>Economic Change and Restructuring</i>
<i>Economic Modelling</i>
<i>Emerging Markets Finance and Trade</i>
<i>Emerging Markets Review</i>
<i>Energy Economics</i>
<i>Environment, Development and Sustainability</i>
<i>Eurasian Business Review</i>
<i>Eurasian Economic Review</i>
<i>Finance Research Letters</i>
<i>Financial Innovation</i>
<i>Heliyon</i>
<i>International Economics</i>
<i>International Journal of Contemporary Hospitality Management</i>
<i>International Journal of Emerging Markets</i>
<i>International Journal of Finance and Economics</i>
<i>International Journal of Financial Studies</i>
<i>International Journal of Hospitality Management</i>
<i>International Journal of Managerial Finance</i>
<i>International Review of Economics and Finance</i>
<i>International Review of Financial Analysis</i>
<i>Investment Analysts Journal</i>
<i>Journal of Behavioral and Experimental Finance</i>
<i>Journal of Behavioral Finance</i>

<b>Reviewer for Scientific Journals- CONTINUED</b>
<b>Journal</b>

<i>Journal of International Financial Markets, Institutions &amp; Money</i>
<i>Journal of Investing</i>
<i>Journal of Multinational Financial Management</i>
<i>North American Journal of Economics and Finance</i>
<i>PLOS One</i>
<i>Quarterly Review of Economics and Finance</i>
<i>Resources Policy</i>
<i>Review of Accounting and Finance</i>
<i>Risks</i>
<i>Sustainability</i>
<i>The Singapore Economic Review</i>

## 6. Participation in Scholarly Conferences

<b>Active Participation</b>			
<b>Date</b>	<b>Name of Conference</b>	<b>Place of Conference</b>	<b>Subject of Lecture/Discussion</b>
(*) March 1-8, 2023	The 62nd Annual Southwestern Finance Association (SWFA)	Texas, US	<i>Asymmetric Volatility in The Cryptocurrency Market: New Evidence From Models With Structural Breaks</i>
(*) July 4-5, 2022	15th Annual Meeting of The Risk, Banking and Finance Society	Bari, Italy	<i>Modified Degree of Operating Leverage Risk Measure</i>
(*) June 27-30, 2022	The 28th Annual Conference of the Multinational Finance Society	Gdańsk, Poland	<i>The Effects of Governance Quality on the Stability of Equity Markets: Evidence from Cross-Listed Securities</i>
(*) June 23-25, 2022	The 7th Annual Meeting of Cross-Country Perspectives in Finance (CCPF)	Paphos, Cyprus	<i>The Role of Education in Capital Markets' Liquidity</i>
(*) April 6-9, 2022	The 8th Annual Meeting of the Eastern Finance Association (EFA) Conference	Washington, US	<i>The Effects of Governance Quality on the Stability of Equity Markets: Evidence from Cross-Listed Securities</i>
(*) March 2-5, 2022	The 61st Annual Meeting of the Southwestern Finance Association (SWFA)	New Orleans, US	<i>The Effects of Governance Quality on the Stability of Equity Markets: Evidence from Cross-Listed Securities</i>

**Active Participation- CONTINUED**

<b>Date</b>	<b>Name of Conference</b>	<b>Place of Conference</b>	<b>Subject of Lecture/Discussion</b>
(*) May 27-29, 2021	63rd Meeting & XVIII International Conference on Finance and Banking FIBA	Bucharest, Romania	<i>Government Interventions and Sovereign Bond Market Volatility During COVID 19: A Quantile Analysis</i>
(*) February 5-7, 2019	MIRDEC-11th, Global Meeting of the Social Science Community	Madrid, Spain	<i>Seasonal Patterns in the Precious Commodity Market</i>
(*) April 19-21, 2019	The 7th Spring Conference of the Multinational Finance Society	Chania, Greece	<i>Degree of Free Cash Flow Leverage</i>
January 6-8, 2019	The 6th Winter Conference of the Multinational Finance Society	San Juan, Puerto Rico	<i>Degree of Free Cash Flow Leverage</i>
September 20- 21, 2018	Research in Behavioral Finance Conference (RBFC)	Amsterdam, Netherlands	<i>Behavioral Aspects in Demand for Information: The Case of Precious Commodities</i>
September 5-8, 2018	International Symposium on Business and Economics (ISBE 2018)	Podgorica, Montenegro	<i>How Much Happiness Can We Find in the Fear Index</i>
June 24-27, 2018	The 25th Annual Conference of the Multinational Finance Society	Budapest, Hungary	<i>Investors' Attention and Precious Commodities Movements</i>
June 19-22, 2018	The Third Mediterranean International Congress on Social Sciences	Budapest, Hungary	<i>How Much Happiness Can We Find in the Fear Index</i>
September 13-16, 2017	IISES 34th International Academic Conference	Florence, Italy	<i>How Much Happiness Can We Find in the Fear Index</i>
June 13-15, 2016	IRMC-2016	Jerusalem, Israel	<i>The Degree of Free Cash Flow Leverage and Valuation</i>
September 1-5, 2016	Economy and Business	Elenite, Bulgaria	<i>How Much Happiness Can We Find in the Fear Index</i>
June 29 - July 2, 2014	The 21st Annual Conference of the Multinational Finance Society	Prague, Czech Republic	<i>Analytical Redefinition of DOL and Managerial Investment Decisions</i>
April 4-5, 2014	The 2014 MFS Symposium	Larnaca, Cyprus	<i>Analytical Redefinition of DOL and Managerial Investment Decisions</i>

<b>Date</b>	<b>Name of Conference</b>	<b>Place of Conference</b>	<b>Subject of Conference</b>	<b>Role</b>
(*) June 12-14, 2023	9th International Conference on Time Series and Forecasting	Gran Canaria, Spain	Time Series and Forecasting	Program Committee member
(*) September 12 -13, 2022	2nd Congress on Sustainability, Energy, and City International Conference	Indoamerican Technological University of Ecuador, Ambato, Ecuador	Sustainability and Energy	Program Committee member
(*) June 27-30, 2022	8th International Conference on Time Series and Forecasting	Gran Canaria, Spain	Time Series and Forecasting	Program Committee member
(*) June 28 -29, 2021	1st Congress on Sustainability, Energy, and City International Conference	Indoamerican Technological University of Ecuador, Ambato, Ecuador	Sustainability and Energy	Program Committee member

## 7. Invited Lectures/Colloquium Talks

<b>Invited Lectures/Colloquium Talks</b>			
<b>Date</b>	<b>Place of Lecture</b>	<b>Name of Forum</b>	<b>Subject of Lecture/Discussion</b>
May 20 <sup>th</sup> , 2015	University of Haifa	Finance Seminar (Prof. Yossi Yagil)	The Impact of Financial Leverage on Shareholders' Systematic Risk
April 9 <sup>th</sup> , 2013	College of Law & Business	Finance Seminar (Prof. Haim Levy)	Portfolios Management in Excel
December 12, 2010	Bar Ilan University	Ph.D. Workshop	Stock Bubble Effects on Mergers and Acquisitions

## 8. Research Grants

<b>Grants Awarded</b>
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<b>Role in Research</b>	<b>Co-Researcher</b>	<b>Topic</b>	<b>Funded by/ Amount</b>	<b>Year</b>	<b>Comments</b>
(*) <b>Co-PI</b>	Dr. Ido Kalir (PI), Dr. Nitsan Almog and Mr. Alex Kaplon	Building A National Plan in The Field of Aging	JDC Israel, the Israeli Prime Minister's office and the National Insurance Institute, jointly – 141,000 NIS (New Israeli Shekels)	2020	
<b>Co-PI</b>	Prof. Eitan Sheshinski (PI), Dr. Ido Kalir and Ms. Rachel Zaken	Optimal Pension Policy	Israeli National Insurance Institute - 84,500 NIS (New Israeli Shekels)	2018	The grant resulted in paper #11 in the publications list
<b>PI</b>	Prof. Yaron Zelecha, Dr. Gitit Gur Geshgoren and Mr. Eyal Sharabi	Market Makers Contribution to Liquidity	Israeli Securities Authority - 40,000 NIS (New Israeli Shekels)	2014	The grant resulted in paper #47 in the publications list

#### Submission of Research Proposals – Pending

<b>Role in Research</b>	<b>Co-Researcher</b>	<b>Topic</b>	<b>Funded by/ Amount</b>	<b>Year</b>	<b>Comments</b>
(*) <b>Co-PI</b>	University of Aegean (UoA), Università di Macerata, Lviv Polytechnic National University (LVIV), Ono Academic College (OAC)	Synergies for Cultural Tourism Excellence (RAISE)	Horizon Europe Program- 369,376.88 Euros	2023	A consortium of 21 researchers from 4 different universities

#### Submission of Research Proposals – Not Funded

Role in Research	Co-Researcher	Topic	Funded by/ Amount	Year	Score
(*) Co-PI	Mahmoud Qadan (PI)	The Information Content of the VIX and the Variance Risk Term Structure: The Case of Individual Stocks	Israel Science Foundation (ISF) - 215,924 NIS (New Israeli Shekels)	2023	None
(*) PI	Mahmoud Qadan	Uncertainty, Fear and Herding Phenomenon: Evidence from International Capital Markets	Israel Science Foundation (ISF) - 77,025 NIS (New Israeli Shekels)	2022	None
(*) PI	-	Sustainability in International Financial Markets: The Case of Market Sentiment and Herding Behavior	The German Israeli Foundation (GIF) - 24,500 Euros	2021	None
(*) PI	Dr. Ido Kalir, Prof. Zaghum Umar	Financial Connectedness and Risk Spillovers in the Middle East Countries	USAID Middle East Regional Cooperation (MERC) - \$242,368 USD	2021	None
PI	Prof. Yossi Yagil	Financial Leverage and Systematic Risk	IMA Research Foundation Program - \$31,600 USD	2017	None
PI	Prof. Yossi Yagil	Financial Leverage and Systematic Risk	CPA Australia - \$39,740 Australian Dollars	2017	None

## 9. Scholarships, Awards and Prizes

Scholarships, Awards and Prizes		
Year	Award	Institution
(*) 2023	Excellence in Research	Ono Academic College
(*) 2022	Excellence in Research	Ono Academic College
(*) 2021	Excellence in Research	Ono Academic College
(*) 2020	Excellence in Research	Ono Academic College
2019	Excellence in Research	Ono Academic College

## 10. Teaching

Courses Taught in Recent Years				
Year	Name of Course	Type of Course	Degree	Number of Students
2010-present	Trading Room	Workshop	MBA	15-30
2010-present	Principles of Finance in Excel	Lecture	MBA	30-50
2010-present	Finance Seminar	Seminar	MBA	15-30
2010-present	Finance Seminar	Seminar	BA	30-50
2010-present	Principles of Finance	Lecture	BA	40-80
2010-present	Financial Markets & Institutions	Lecture	BA	20-40
2010-present	Investments Analysis	Lecture	BA	20-40
2010-present	Valuation of Financial Asset	Lecture	BA	20-40
2010-present	Portfolio Management	Lecture	BA	20-40

## 11. Publications

Summary of Author's Citations and Ranking		
<u>Source</u>	<u>Total number of citations</u>	<u>H- index</u>
Google Scholar (GS)	2,027	20
ISI (Web of Science)	973	14
Scopus	1,172	15

Metrics and General Information	
The order of authors is <i>alphabetical</i> and indicates <i>equal contributions</i> . In <i>non-alphabetical</i> cases, the authors' order is determined by the <i>relative contribution</i> . Such cases are denoted by "(^)"	
<u>Metric/Abbreviation</u>	<u>Information</u>
IF	IF is the most recent impact factor (2022) according to JCR
IF(5)	IF(5) is the average IF across five recent years
IF*	Journal impact factor without self-citations
IF Rank	Journals within a category are sorted in descending order by journal impact factor
Q <sub>i</sub>	JCR ranks journals from highest to lowest based on their impact factor or impact index. There are four quartiles: Q <sub>1</sub> , Q <sub>2</sub> , Q <sub>3</sub> and Q <sub>4</sub>
ABDC	The Australian Business Deans Council. The list is divided into four categories of quality: A* (7.41%), A (24.27%), B (31.69%), and C (36.61%)
ABS	The Chartered Association of Business Schools. The list is divided into four categories of quality: 4*, 4, 3, 2 and 1.
Citescore	CiteScore is a SCOPUS metric based on citation counts over four years.
Category	The journal's main research field: Finance, B.Finance (Business & Finance), Economics, Env.Stud (Environmental Studies), Tourism, Multi.Dis (Multidisciplinary)
(*)	(*) - means that that paper/proceedings/grant was accepted after being promoted to senior lecturer (Assistant Professor) and before this evaluation.

#### A. Ph.D. Dissertation

<i>Ph.D. Dissertation</i>	
Title	The Impact of Financial Leverage on the Equity Systematic Risk, Variance and Cost of Equity
Number of Pages	104
Date Submitted	June 2015
Language	English
University	The University of Haifa
Supervisor	Professor Yossi Yagil
Related papers published	Item #8, #41, #42, #43, #45,

#### B. Articles in Refereed Journals

<b>Published</b>
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1. (\*) **Aharon, D.Y.**, Shoaib, A. (2024), "A High-Frequency Data Dive into SVB Collapse". *Finance Research Letters*, 104823.  
DOI: <https://doi.org/10.1016/j.frl.2023.104823>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
-	-	-

2. (\*) **Aharon, D.Y.**, Baig, A.S, Butt, H.A, (2023), "The Role of Education in Capital Markets' Liquidity ". *Journal of International Financial Markets, Institutions & Money*, 86, 101805. DOI: <https://doi.org/10.1016/j.intfin.2023.101805>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
4.0	3.6	4.5	37/111	Q <sub>1</sub>	A	3	5.3	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
-	-	-

3. (\*) **Aharon, D.Y.**, Butt, H., Jaffri, A., Nichols, B., (2023), "Asymmetric Volatility in The Cryptocurrency Market: New Evidence From Models With Structural Breaks?", *International Review of Financial Analysis*, 87, 102651.  
DOI: <https://doi.org/10.1016/j.irfa.2023.102651>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
8.2	7.4	7.7	4/111	Q <sub>1</sub>	A	3	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
2	-	1

4. (\*) **Aharon, D.Y.**, Aziz, M.I.A., Nor S.M., (2023), "Cross-Country Study of the Linkages between COVID-19, Oil Prices, and Inflation in the G7 Countries", *Finance Research Letters*, 57, 104172.  
DOI: <https://doi.org/10.1016/j.frl.2023.104172>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category

10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance
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Paper's Citations		
Google Scholar	ISI	SCOPUS
1	-	-

5. (\*) **Aharon, D.Y.**, Shoaib, A., Naveed, M., (2023), "Too Big to Fail: The Aftermath of Silicon Valley Bank's (SVB) Collapse and Its Impact on Financial Markets". *Research in International Business and Finance*, 66, 102036.

DOI: <https://doi.org/10.1016/j.ribaf.2023.102036>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
6.5	5.9	5.2	9/111	Q <sub>1</sub>	B	2	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
9	1	4

6. (\*) **Aharon, D.Y.**, Aziz, M.I.A., Kalir, I., (2023), "Oil Price Shocks and Inflation: A Cross-National Examination in the ASEAN5+3 Countries", *Resources Policy*, 82, 103573.

DOI: <https://doi.org/10.1016/j.resourpol.2023.103573>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.2	7.8	9.2	8/127	Q <sub>1</sub>	B	2	11.3	Env.Stud

Paper's Citations		
Google Scholar	ISI	SCOPUS
7	3	5

7. (\*) Abudy, M., **Aharon, D.Y.**, Shust, E., (2023), "Can Gender Pay-Gap Disclosures Make a Difference?", *Finance Research Letters*, 52, 103583.

DOI: <https://doi.org/10.1016/j.frl.2022.103583>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
2	-	1

8. (\*) **Aharon, D.Y.**, Kroll, Y., Riff, S., (2023), "Modified Degree of Operating Leverage Risk Measure", *Finance Research Letters*, 51, 103493.

DOI: <https://doi.org/10.1016/j.frl.2022.103493>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
-	-	-

9. (\*) **Aharon, D.Y.**, Kizys, R., Umar, Z., Zaremba, A., (2023). "Did David Win a Battle or the War Against Goliath? Dynamic Return and Volatility Connectedness between the GameStop Stock and the High Short Interest Indices". *Research in International Business and Finance*, 64, 101803.

DOI: <https://doi.org/10.1016/j.ribaf.2022.101803>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
6.5	5.9	5.2	9/111	Q <sub>1</sub>	B	2	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
32	4	5

10. (\*) **Aharon, D.Y.**, Demir, E., Ersan, O., (2023), "Where Do Tourism Tokens Travel To and From?". *Current Issues in Tourism*, 1-23.

DOI: <https://doi.org/10.1080/13683500.2023.2237169>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
8.0	7.2	7.6	14/58	Q <sub>1</sub>	A	2	13.7	Tourism

Paper's Citations		
Google Scholar	ISI	SCOPUS
-	-	-

11. (\*) **Aharon, D.Y.**, Allen, K.D., Baig, A.S, (2023), "Banking Sector Strength and the Volatility of Cross-Listed Securities". *The Banking and Finance Review*, 14(1), 1-12.

DOI: <https://www.proquest.com/scholarly-journals/banking-sector-strength-volatility-cross-listed/docview/2841551264/se-2>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
-	-	-	-	-	-	-	-	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
-	-	-

12. (\*)^(^) Kalir, I., **Aharon, D.Y.**, Sheshinski, E., Zaken, R., (2022), "Toward a Sustainable Pension System". *Journal of Retirement*, 10(4), 26-48.

DOI: [10.3905/jor.2022.1.126](https://doi.org/10.3905/jor.2022.1.126)

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
-	-	-	-	-	B	-	0.9	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
-	-	-

13. (\*) **Aharon, D.Y.**, Demir, E., Siev, S., (2022), "Real Returns from Unreal World? Market reaction to Metaverse Disclosures". *Research in International Business and Finance*, 63, 101778. DOI: <https://doi.org/10.1016/j.ribaf.2022.101778>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
6.5	5.9	5.2	9/111	Q <sub>1</sub>	B	2	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
16	5	6

14. (\*) **Aharon, D.Y.**, Qadan M., (2022), "Infection, Invasion, and Inflation: Recent Lessons", *Finance Research Letters*, 50, 103307. DOI: <https://doi.org/10.1016/j.frl.2022.103307>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
13	8	10

15. (\*) **Aharon, D.Y.**, Dimpfl, T., (2022), "Future Portfolio Returns and the VIX Term Structure," *Journal of Risk*, Volume 24, Number 5 (June 2022). DOI: [10.21314/JOR.2022.031](https://doi.org/10.21314/JOR.2022.031)

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
0.7	0.6	0.6	104/111	Q <sub>4</sub>	B	2	1.3	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
-	-	-

16. (\*) **Aharon, D.Y.**, Umar, Z., Aziz, M.I.A., Vo, X.V., (2022), "COVID-19 Related Media Sentiment and the Yield Curve of G-7 Economies", *North American Journal of Finance and Economics*, 61, 101678. DOI: <https://doi.org/10.1016/j.najef.2022.101678>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
3.6	3.3	3.4	40/111	Q <sub>2</sub>	B	2	5.6	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
22	20	20

17. (\*)^(^) Umar, Z., **Aharon, D.Y.**, Esparcia, C., AlWahedi, W. (2022), "Spillovers between Sovereign Yield Curve Components and Oil Price Shocks", *Energy Economics*, 109, 105963.

DOI: <https://doi.org/10.1016/j.eneco.2022.105963>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
12.8	11.1	11.7	2/380	Q <sub>1</sub>	A*	3	14.7	Economics

Paper's Citations		
Google Scholar	ISI	SCOPUS
12	9	10

18. (\*)^(^) Umar, Z., Riaz, Y., **Aharon, D.Y.** (2022), "Network Connectedness Dynamics of the Yield Curve of G7 countries", *International Review of Economics and Finance*, 79, 275-288.

DOI: <https://doi.org/10.1016/j.iref.2022.02.052>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
4.5	4.4	3.9	26/111	Q <sub>1</sub>	A	2	5.7	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
16	12	16

19. (\*) **Aharon, D.Y.**, Baig, A.S., Delisle, R., (2022), "The Impact of Robinhood Investors on the Volatility of Cross-Listed Securities". *Research in International Business and Finance*, 60, 101619.

DOI: <https://doi.org/10.1016/j.ribaf.2022.101619>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
6.5	5.9	5.2	9/111	Q <sub>1</sub>	B	2	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
7	4	4

20. (\*) **Aharon, D.Y.**, Demir, E. (2022), "NFTs and Asset Class Spillovers: Lessons from the Period around the COVID-19 Pandemic", *Finance Research Letters*, 47, 102515.

DOI: <https://doi.org/10.1016/j.frl.2021.102515>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
148	72	91

21. (\*) **Aharon, D.Y.**, Baig, A.S., Delisle, R., (2022), "The Impact of Government Interventions on Cross-Listed Securities: Evidence from the COVID-19 Pandemic". *Finance Research Letters*, 46, 102276.

DOI: <https://doi.org/10.1016/j.frl.2021.102276>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
13	4	8

22. (\*) **Aharon, D.Y.**, Demir, E., Lau, C.K.M, Zaremba, A., (2022), "Twitter-Based Uncertainty and Cryptocurrency Returns". *Research in International Business and Finance*, 59, 101546. DOI: <https://doi.org/10.1016/j.ribaf.2021.101546>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
6.5	5.9	5.2	9/111	Q <sub>1</sub>	B	2	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
59	31	39

23. (\*)^(^ Qadan, M., **Aharon, D.Y.**, Eichel, R. (2022), "Seasonal and Calendar Effects and the Price Efficiency of Cryptocurrencies", *Finance Research Letters*, 46, 102354.

DOI: <https://doi.org/10.1016/j.frl.2021.102354>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
30	12	15

24. (\*)^(^ Zaremba, A., Kizys, R., **Aharon, D.Y.**, Umar, Z., (2022), "Term Spreads and the COVID-19 Pandemic: Evidence from International Sovereign Bond Markets", *Finance Research Letters*, 44, 102042.

DOI: <https://doi.org/10.1016/j.frl.2021.102042>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
74	42	53

25. (\*) **Aharon, D.Y.**, Jacoby, A., Cohen, E., Zur, Y., Qadan, M., (2021), "COVID-19, Government Measures and Hospitality Industry Performance", *PLOS One*, 16(8), e0255819. DOI: <https://doi.org/10.1371/journal.pone.0255819>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
3.7	3.5	3.8	26/73	Q <sub>2</sub>	-	-	-	Multi.DIS

Paper's Citations		
Google Scholar	ISI	SCOPUS
65	25	29

26. (\*) **Aharon, D.Y.**, Umar, Z., Vo, X.V., (2021), "Dynamic Spillovers between the Term Structure of Interest Rates, Bitcoin and Safe-Haven Currencies", *Financial Innovation*, 7(1), 1-25. DOI: <https://doi.org/10.1186/s40854-021-00274-w>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
8.4	7.4	7.3	3/111	Q <sub>1</sub>	-	-	9.7	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
73	53	61

27. (\*) **Aharon, D.Y.**, Siev, S., (2021), "COVID-19, Government Interventions and Emerging Capital Markets Performance". *Research in International Business and Finance*, 58, 101492. DOI: <https://doi.org/10.1016/j.ribaf.2021.101492>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
6.5	5.9	5.2	9/111	Q <sub>1</sub>	B	2	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
58	30	37

28. (\*)^(^) Umar, Z., Imran Y., **Aharon, D.Y.**, (2021), "The Relationship between Yield Curve Components and Equity Sectorial Indices: Evidence from China", *Pacific-Basin Finance Journal*, 68, 101591. DOI: <https://doi.org/10.1016/j.pacfin.2021.101591>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
4.6	4.3	4.4	23/111	Q <sub>1</sub>	A	2	5.9	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
34	30	33

29. (\*)^(^) Zaremba, A., Kizys, R., **Aharon, D.Y.**, (2021), "Volatility in International Sovereign Bond Markets: The Role of Government Policy Responses to the COVID-19 Pandemic Infected Markets". *Finance Research Letters*, 43, 102011.  
DOI: <https://doi.org/10.1016/j.frl.2021.102011>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
58	30	35

30. (\*)^(^) Zaremba, A., Kizys, R., Tzouvanas, P., **Aharon, D.Y.**, Demir, E. (2021), "The Quest for Multidimensional Financial Immunity to the COVID-19 Pandemic: Evidence from International Stock Markets". *Journal of International Financial Markets, Institutions & Money*, 71, 101284.  
DOI: <https://doi.org/10.1016/j.intfin.2021.101284>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
4.0	3.6	4.5	37/111	Q <sub>2</sub>	A	3	5.3	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
94	46	54

31. (\*)^(^) Zaremba, A., **Aharon, D.Y.**, Demir, E., Kizys, R., Zawadka, D., (2021), "COVID-19, Government Policy Responses, and Stock Market Liquidity around the World: A Note". *Research in International Business and Finance*, 56, 101359.  
DOI: <https://doi.org/10.1016/j.ribaf.2020.101359>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
6.5	5.9	5.2	9/111	Q <sub>1</sub>	B	2	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
185	93	106

32. (\*) **Aharon, D.Y.**, (2020), "Sentiment, Confidence and Uncertainty: The Case of Tourism and Leisure Stocks", *Cornell Hospitality Quarterly*, 63(3), 385-398.  
DOI: <https://doi.org/10.1177/1938965520978170>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
3.5	3.4	3.5	31/58	Q <sub>3</sub>	A	2	6.1	Tourism



Paper's Citations		
Google Scholar	ISI	SCOPUS
9	5	5

33. (\*)^(^ Zaremba, A., Kizys, R., **Aharon, D.Y.**, Demir, E., (2020), "Infected Markets: Novel Coronavirus, Government Interventions, and Stock Return Volatility around the Globe". *Finance Research Letters*, 35, 101597.

DOI: <https://doi.org/10.1016/j.frl.2020.101597>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
607	311	373

34. (\*) **Aharon, D.Y.**, (2020), "Uncertainty, Fear and Herding Behavior: Evidence from Size-Ranked Portfolios", *Journal of Behavioral Finance*, 22(3), 320-337.

DOI: <https://doi.org/10.1080/15427560.2020.1774887>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
1.9	1.7	2.0	71/111	Q <sub>3</sub>	A	2	3.6	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
29	8	8

35. (\*) **Aharon, D.Y.**, Qadan M., (2020), "When Do Retail Investors Pay Attention to their Trading Platforms?", *North American Journal of Finance and Economics*, 53, 101209.

DOI: <https://doi.org/10.1016/j.najef.2020.101209>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
3.6	3.3	3.4	41/227	Q <sub>2</sub>	B	2	5.6	B.Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
14	5	8

36. (\*)^(^ Qadan, M., **Aharon, D.Y.**, Cohen, G. (2020), "Everybody Likes Shopping, Including the US Capital Market", *Physica A: Statistical Mechanics and its Applications*, 551, 124173.

DOI: <https://doi.org/10.1016/j.physa.2020.124173>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
3.3	3.0	2.9	31/85	Q <sub>2</sub>	-	-	7.5	Multi.DIS

Paper's Citations		
Google Scholar	ISI	SCOPUS
7	4	4

37. (\*) **Aharon, D.Y.**, Qadan M. (2019), "Bitcoin and the Day-of-the-Week Effect", *Finance Research Letters*, 31, 2019.

DOI: <https://doi.org/10.1016/j.frl.2018.12.004>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.4	8.9	8.9	1/111	Q <sub>1</sub>	A	2	10.8	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
114	49	55

38. **Aharon, D.Y.**, Qadan M., (2019), "The Size Effect is Alive and Well, and Hiding behind Calendar Anomalies", *Journal of Portfolio Management*, 45(6), 61-74.

DOI: [10.3905/jpm.2019.1.088](https://doi.org/10.3905/jpm.2019.1.088)

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
1.4	1.0	1.6	89/111	Q <sub>4</sub>	A	3	2.2	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
7	5	6

39. (^) Qadan, M., **Aharon, D.Y.**, (2019), "The Length of the Trading Day and Trading Volume", *Eurasian Business Review*, 9(2), 137-156.

DOI: <https://doi.org/10.1007/s40821-019-00119-8>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
3.5	3.1	3.3	104/380	Q <sub>2</sub>	C	2	5.8	Economics

Paper's Citations		
Google Scholar	ISI	SCOPUS
1	1	1

40. (^) Qadan, M., **Aharon, D.Y.**, (2019), "Can Investor Sentiment Predict the Size Premium?", *International Review of Financial Analysis*, 63, 10-26.

DOI: <https://doi.org/10.1016/j.irfa.2019.02.005>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
8.2	7.4	7.7	4/111	Q <sub>1</sub>	A	3	9.1	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
39	21	22

41. **Aharon, D.Y.**, Yagil Y. (2019), "The Impact of Financial Leverage on the Cost of Equity", *International Journal of Economics & Financial Issues*, 9(2), 175-188.  
DOI: <https://doi.org/10.32479/ijefi.7554>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
-	-	-	-	-	-	-	-	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
4	-	-

42. **Aharon, D.Y.**, Kroll, Y., Riff, S., (2019), "Degree of Free Cash Flow Leverage", *Review of Accounting and Finance*, Vol. 18 No. 3, pp. 346-365.  
DOI: <https://doi.org/10.1108/RAF-03-2018-0061>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
2.4	2.4	1.9	114/227	Q <sub>3</sub>	B	2	2.6	B.Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
7	1	2

43. **Aharon, D.Y.**, Yagil Y. (2019), "The Impact of Financial Leverage on the Variance of Stock Returns", *International Journal of Financial Studies*, 7(1), 14.  
DOI: <https://doi.org/10.3390/ijfs7010014>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
-	-	-	-	-	B	-	3.2	Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
24	4	6

44. (^) Qadan, M., **Aharon, D.Y.**, Eichel, R. (2019), "Seasonal Patterns and Calendar Anomalies in the Commodity Market for Natural Resources", *Resources Policy*, 63, 101435.  
DOI: <https://doi.org/10.1016/j.resourpol.2019.101435>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
10.2	7.8	9.2	8/127	Q <sub>1</sub>	B	2	11.3	ENV.Stud



Paper's Citations		
Google Scholar	ISI	SCOPUS
1	1	-

49. (^) Kroll, Y., **Aharon, D.Y.** (2014). "Analytical Redefinition of DOL and Managerial Investment Decisions". *Managerial Finance*, 40(7), 734-754.  
DOI: <https://doi.org/10.1108/MF-08-2013-0218>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
1.6	1.4	1.5	141/227	Q <sub>3</sub>	B	1	2.5	B.Finance

Paper's Citations		
Google Scholar	ISI	SCOPUS
5	2	2

50. **Aharon, D.Y.**, Gavious, Y., Yosef, R. (2010) "Stock Market Bubble Effects on Mergers and Acquisitions". *The Quarterly Review of Economics and Finance*, 50(4), 456-470.  
DOI: <https://doi.org/10.1016/j.qref.2010.05.002>

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
3.4	3.3	3.1	108/380	Q <sub>2</sub>	B	2	4.7	Economics

Paper's Citations		
Google Scholar	ISI	SCOPUS
77	12	9

<b>Submitted Publications</b>
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C. Articles in Refereed Journals

51. (\*) Aharon, D.Y., Baig, A., Jacoby, G., and Zhenyu, W. (2023), "Greenhouse Gas Emissions, Air Pollution, and the Stability of Equity Markets: International Evidence.

Submitted to: *Journal of International Financial Markets, Institutions & Money*

Publisher: Elsevier.

Number of pages: 40

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
4.0	3.6	4.5	37/111	Q <sub>2</sub>	A	3	5.3	Finance

52. (\*) Aharon, D.Y., Shoaib, A. (2023), "Extreme Connectedness between Real Estate Tokens and Real Estate Stocks: Empirical Evidence via a QVAR Model."

Submitted to: *International Review of Financial Analysis*

Publisher: Elsevier.

Number of pages: 32

Journal's Ranking								
IF	IF(5)	IF*	IF Rank	Q <sub>i</sub>	ABDC	ABS	CiteScore	Category
8.2	7.4	7.7	4/111	Q <sub>1</sub>	A	3	9.1	Finance

### Working Papers

53. "On the Connectedness between Climate Policy Uncertainty, Green Bonds, and Equity" (with Dr. Ender Demir and Dr. Zaghum Umar)
54. "The Effects of Governance Quality on the Stability of Equity Markets: Evidence from Cross-Listed Securities," (with Dr. Ahmed Baig and Dr. Jared Delisle)
55. "Economic Policy Uncertainty in a Globalized World: Insights from Cross-Country Analysis" (with Dr. Shoaib Ali)
56. Metaverse Tokens or Metaverse Stocks – Who's the Boss?