Dr. Muhammad Rehan
Ph.D. Finance

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Employment

- Department of Accounting and Finance, Institute of Business Management (IoBM), **Assistant Professor** September 2024 to present
- School of Postgraduate Studies Dow University of Health Sciences Karachi (Pakistan) **Administrative Officer (BPS-17)**
  May 2024 – August 2024
- School of Postgraduate Studies Dow University of Health Sciences Karachi (Pakistan)

Education

- **Doctor of Philosophy Accounting and Finance**
  Tokat Gaziosmanpasa University, Tokat, Turkey
  January 2020 - 2024 (4.0 CGPA)
- **Master of Science in Management Sciences (Finance)**
  Mohammad Ali Jinnah University, Karachi, Pakistan
  2017 - June 2019 (3.33 CGPA)
- **Master in Business Administration (Finance)**
  Mohammad Ali Jinnah University, Karachi, Pakistan
  2015 - 2017 (3.43 CGPA)
- **Postgraduate Diploma Leading to Master in Islamic Banking and Finance**
  University of Karachi, Karachi, Pakistan
  2013 - 2014 (1st division)
- **Bachelor of Commerce**
  University of Karachi, Karachi, Pakistan
  2008 - 2010

Research and Publications:

1. Balancing Innovation and Sustainability: The E-Waste Challenge in Achieving SDG 13 Across EEA Countries, under review at technology in society, Elsevier (**SSCI, Scopus**), ABS Ranked 2 ABDC A.

2. Tail Dependencies in Sovereign Risk: Quantile and GMM Approaches in BRIC Economies under review at China Finance Review International, Emerald. (**ESCI, Scopus)**, ABS Ranked 1 ABDC"C".

3. Navigating Global Crises: Performance of Sukuk and Green Bond Indices Under Market Shocks under review at Review of Quantitative Finance and Accounting, Springer. (Scopus, ESCI, ABS Ranked 3, ABDC "B")

4. Geopolitical Turmoil and Market Behavior: Examining Energy and Metal Sectors During the Russia-Ukraine Conflict Using Multifractal Analysis **Under review at Risk and uncertainty** (Scopus, SSCI, ABS Ranked 3, ABDC "A")

5. Efficient Feature Selection & Default Prediction by Gradient Boosting Machine (GBM) Algorithms under review at Journal of Modelling in Management **(ESCI, Scopus)**

6. Rehan, M., Alvi, J., Naz, A. and Karaca, S.S. (2025), "Economies in transition: carbon emissions and renewable energy in G7 and BRICS", International Journal of Energy Sector Management, Vol. ahead-of-print No. ahead-of-print. https://doi.org/10.1108/IJESM-06-2024-0016 (Scopus, ESCI, ABS Ranked 1, ABDC "C")

7. Rehan, M., Alvi, J. and Lakhani, U. (2024), "Comparative analysis of aggregate and sectoral time-varying market efficiency in the Russian stock market during the COVID-19 outbreak and the Russia–Ukraine conflict (RUC)", International Journal of Emerging Markets, Vol. ahead-of-print No. ahead-of-print. https://doi.org/10.1108/IJOEM-07-2023-1195. **(SSCI, SCOPUS) HEC W Category.**

8. Alvi, J., Rehan, M., & Khan, M. N. (2024). Investors' Overreaction on Stock Circuit Breakers and Signaling–A Research on Pakistan Stock Exchange: Investors' Overreaction on Stock Circuit Breakers and Signaling–A Research on Pakistan Stock Exchange. KASBIT Business Journal, 17(2). **HEC Y Category**

9. Rehan, M. and Gül, M. (2023)
"Examining the efficiency of stock markets using multifractal detrended fluctuation analysis. Empirical evidence from OIC (Organization of Islamic Cooperation) countries during the GFC and COVID-19 pandemic", Journal of Risk Finance, Vol. 24 No. 5, pp. 657-683. **HEC X Category ESCI and Scopus.**

10. Rehan, M., Gungor, S., Qamar, M., & Naz, A. (2023)
The effects of trade, renewable energy, and financial development on consumption-based carbon emissions (comparative policy analysis for the G20 and European Union

countries). Environmental Science and Pollution Research, 1-21**. (SCIE, SCOPUS) HEC W Category.**

11. Noor, R., Anusha, S. A., & Rehan, M. (2023). Impact of transformational and transactional Leadership on work engagement with the mediating impact of job satisfaction and emotional regulation as a moderator. *Market Forces*, *18*(1). **HEC Y Category**

12. Rehan, M., Alvi, J., Qamar, M., Mohinuddin, I., & Bibi, N. (2023) Impact of Substantial Events and Leadership Style on Stock Market Anomalies: Evidence from the Pakistan Stock Exchange. **JISR management and social sciences & economics, 21(3), 27-49. HEC Y Category.**

13. Danquah, J. K., Crocco, O. S., Mahmud, Q. M., Rehan, M., & Rizvi, L. J. (2023) Connecting concepts: bridging the gap between capacity development and human resource development. Human Resource Development International, 1-18. **(ESCI, SCOPUS) HEC X Category.**

14. Rehan, M., Alvi, J., & Karaca, S. S. (2022) Short-term stress of COVID-19 on world major stock indices. Asia- Pacific Financial Markets, 29(3), 527-568. (ESCI, SCOPUS) **HEC X Category.**

15. Rehan, M., Alvi, J., Javed, L., & Saleem, B. (2021) Impact of Behavioral Factors in Making Investment Decisions and Performance: Evidence from Pakistan Stock Exchange. Market Forces, 16(1), 22-22. **(HEC Y category)**

16. Jahanzaib, A. L. V. İ., REHAN, M., & MOHIUDDIN, I. Calendar Anomalies or Illusions? Evidence from Pakistan Stock Market. Ege Academic Review, 21(3), 285-298. (**ESCI), HEC X Category)**

17. Rehan, M., Karaca, S. S., & Alvi, J. (2020) Capital Structure and Financial Performance: Case study from Pakistan pharmaceutical sector. Financial studies, 24(3).

18. Alvi, J., Rehan, M., & Mohiuddin, I. (2022). Empirical Analysis of Fiscal Imbalance in Pakistan. Market Forces, 17(1), 23-40**. HEC Y Category**.

Conferences and Workshops:

- **Conferences:**
  - Presenter, Pakistan Business Research Conference PBRC2019
  - Presenter, 26 Finance Symposium Sivas, Turkey "Testing Time-varying Market Efficiency in Borsa Istanbul During the Russia-Ukraine Conflict."

- **Workshops:**
  - Conducted workshops analysis of Time Series data for EMBA students at SZABIST, 19-05-2024
  - Conducted workshops on "publication in Impact factor Journals", University, Feb-2023

Courses Taught:

- Introduction to Business Finance (Undergraduate)
- Econometrics (master's and Ph.D.)
- Financial Time Series (Master and Ph.D.)
- Supervised Capstone /Final year Project (undergraduate and Postgraduate)
- Independent Research Study (Postgraduate)

Professional Service

2024-present   Reviewer at AT-TIJARAH: Jurnal Penelitian dan Keuangan
                            Syariah

Additional Information

- Computer Skills:
  - Competent with most Microsoft Office
  - SPSS, EViews, AMOS, Smart PLS SEM, STATA, R Program

- Languages:
  - English (PTE exams)
  - Turkish (Basic)
  - Urdu (Native)

- Areas of Interest:
  - Financial Markets, Market Efficiency, Corporate Finance, Behavioral Finance, Green and sustainable finance, Islamic Finance

  - Reviewer at Journal:
    - Financial Innovation, Springer
    - Journal of African Business Taylor & Francis
    - Strategic Change
    - Strategic Change Wiley Online Library