

Assistant professor MUISTD, Mehran University of Engineering & Technology, Jamshoro

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Dr. Saba Qureshi

Academic Qualification:

2019 PhD in Finance from IBA, University of Sindh
2013 MBA Hons (Finance) from IBA, University of Sindh

Area of Interest:

Foreign Exchange market, Sustainable finance, Climate finance, Cryptocurrency, Risk Management, Portfolio Management, Securities Analysis, Financial institutions and Capital markets, International Finance.

Research Experience

Research Projects

1. **Student Research Fellow** under HEC Higher Education Commission (HEC), Start-up Research Grant, Pakistan (2017-2018). Approved analytical report on “Do Mutual Funds reduce Stock Market Volatility? Evidence from Emerging Market”.

List of Publications:

ISI Indexed, Impact Factor publications

1. Yousaf, I., **Qureshi, S.**, Qureshi, F., & Gubareva, M. (2023). Connectedness of COVID vaccination with economic policy uncertainty, oil, bonds, and sectoral equity markets: evidence from the US. *Annals of Operations Research*. <https://doi.org/10.1007/s10479-023-05267-9>
2. **Qureshi, S.**, Aftab, M., & Hegerty, S. (2022). The interdependence of foreign exchange vulnerability in emerging markets. *Asia-Pacific Journal of Business Administration*. <https://doi.org/10.1108/APJBA-10-2021-0518>
3. Qureshi, F., **Qureshi, S.**, Shah, S.S. (2021). Do Mutual Fund Flows influence Stock Market Volatility? Further Evidence from Emerging Market. *Romanian Journal of economic and forecasting*, 24(3), 35.

4. Naeem, M.A., **Qureshi, S.**, Rehman, M.U., & Balli, F. (2021). COVID-19 and cryptocurrency market: Evidence from quantile connectedness. *Applied Economics*. <https://doi.org/10.1080/00036846.2021.1950908>
5. Shahzad, F., Saeed, A., Asim, G. A., Qureshi, F., Rehman, I. U., & **Qureshi, S.** (2021). Political connections and firm performance: Further evidence using a generalised quantile regression approach. *IIMB Management Review*. <https://doi.org/10.1016/j.iimb.2021.08.005>
6. Qureshi, F., **Qureshi, S.**, Shah, S. S., Rehman, I. U., & Shahzad, F. (2020). Further evidence on Co-Movement between equity funds and business cycle variables in BRICS: A Wavelet analysis. *Borsa Istanbul Review*. <https://doi.org/10.1016/j.bir.2020.10.011>
7. **Qureshi, S.**, Aftab, M., Bouri, E., & Saeed, T. (2020). Dynamic interdependence of cryptocurrency markets: An analysis across time and frequency. *Physica A: Statistical Mechanics and its Applications*. <https://doi.org/10.1016/j.physa.2020.125077>
8. Qureshi, F., **Qureshi, S.**, Vo, X. V., & Junejo, I. (2020). Revisiting the nexus among Foreign Direct Investment, Corruption and Growth in Developing and Developed Markets. *Borsa Istanbul Review*. <https://doi.org/10.1016/j.bir.2020.08.001>
9. **Qureshi, S.**, & Aftab, M. (2020). Exchange Rate Interdependence in ASEAN Markets: A Wavelet Analysis. *Global Business Review Journal*. <https://doi.org/10.1177/0972150920919371>
10. **Qureshi, S.**, Qureshi, F., Soomro, A. B., Chandio, F. H., Shah, S. S., & Rehman, I. U. (2020). Exchange rate risk and sectoral returns: A Wavelet-based MRA-EDCC-GARCH analysis. *Communication in Statistics-Theory and Methods*. <https://doi.org/10.1080/03610926.2020.1772304>
11. Qureshi, F., Khan, H. H., Rehman, I. U., Ghafoor, A., & **Qureshi, S.** (2019). Mutual Fund Flows and Investors' Expectations in BRICS Economies: Implications for International Diversification. *Economic system Journal*. <https://doi.org/10.1016/j.ecosys.2018.09.003>
12. Qureshi, F., Khan, H. H., Rehman, I. U., **Qureshi, S.**, & Ghafoor, A. (2019). The Effect of Monetary and Fiscal Policy on Bond Mutual Funds and Stock Market: An International Comparison. *Emerging market Finance and Trade Journal*. <https://doi.org/10.1080/1540496X.2018.1535432>
13. Qureshi, F., Kutan, A. M., Khan, H. H., & **Qureshi, S.** (2019). Equity Fund Flows, Market Returns and Market Risk: Evidence from China. *Risk Management Journal*. <https://doi.org/10.1057/s41283-018-0042-3>
14. **Qureshi, S.**, Rehman, I. U., & Qureshi, F. (2018). Does Gold act as a Safe haven against Exchange Rate Fluctuations? The case of Pakistan Rupee. *Journal of Policy Modelling*. <https://doi.org/10.1016/j.jpolmod.2018.02.005>

Other International publications (ISI/Scopus)

1. Al Barghouthi, S., **Qureshi, S.**, Ur Rehman, I., Shahzad, F., & Qureshi, F. Consumer confidence and sectoral stock returns in China: evidence from multiresolution wavelet and granger coherence analyses (2017). *International Journal of Business and Society*, 18. Scopus Indexed.

Local publications

1. Junejo, I., Sohu, J. M., Ali, S. H., **Qureshi, S.**, & Shaikh, S. A. (2020). A Study of Consumer Attitude Towards Counterfeit Fashion Luxurious Products: The Mediating role of Purchase Intention. *Sukkur IBA Journal of Management and Business*, 7(1), 1-18. (HEC recognized Y category)
2. **Qureshi, S.**, Khoso, I., & Jhatial, A. (2019) Asymmetric and volatility spillover effects between Gold, Exchange rate and Sectoral stock returns in Pakistan. *New Horizons (1992-4399)*, 13(1). (HEC recognized X category).

Conference:

Presented Research paper titled “Gold and Exchange Rate Volatility: A Critical Review of Literature and Methodological Advances” in the 18th Malaysian finance association annual conference (MFAC) and 7th (IBAF) conference held in Melaka, Malaysia on 29th May, 2016.

Teaching Experience / Internships:

Current position: Assistant professor MUISTD, Mehran University of Engineering & Technology, Jamshoro since July 2023

Previous jobs:

- a. Experience of teaching as a Lecturer Commerce, Dr. IH Zuberi Girls College, Tilak Chari, Hyderabad since March 2015 till May, 2023.
- b. Experience of teaching at MUISTD, Jamshoro as a visiting lecturer from September 2017 till January 2018.
- c. Experience of teaching at Szabist Hyderabad as a visiting lecturer from January 2013 till August 2017.
- d. Experience of teaching at IBA, University Of Sindh, Jamshoro as a visiting lecturer from August 2013 till May 2015.
- e. Experience of teaching at Elsa Qazi Campus, University Of Sindh as a visiting lecturer from January, 2013 till November, 2013.
- f. Experience of working as a RGM Coordinator & BSIM at NIB Bank Ltd, Main Branch, Saddar Cantt. Hyderabad from March, 2012 till February, 2013.
- g. 2 Months Experience as a CCR at NIB Bank Ltd, Saddar Cantt. Hyderabad.

Internships:

1. 6 weeks Internship at ISMAR, Shahrah e Faisal, Karachi.
2. 6 weeks Internship at First Woman Bank, Hyderabad.
3. 6 weeks Internship at UBL, Saeedabad Branch, Karachi.

Achievements and Skills:

University : Achieved certificates for being Organizer in conducting Seminars and various entertainment programs for the Institute.

Software Skills: R programming, OxMetrics, Eviews, Stata.

Academic References:

1. Dr. Ijaz Ur Rehman, Assistant Professor, College of Business Administration, Al Falah University, United Arab Emirates. Contact: ijaz.urrehman@afu.ac.ae
2. Dr. Muhammad Aftab, Assistant Professor, Department of Management Sciences, COMSATS, Pakistan. Contact: maftab@comsats.edu.pk