

## **Publications**

1. \_Attaullah Shah, Hamid Ali Shah, Joe Labianca, and Jason Smith (2017), "**Judicial Efficiency and Capital Structure: An International Study**" *Journal of Corporate Finance*, Vol. 44, pp. 255-274 [The Journal is listed in ISI Thompson Reuters JCR, impact factor = 2.215; ABDC ranking = A\*] <https://doi.org/10.1016/j.jcorpfin.2017.03.012>
2. Safiullah Khan, Attaullah Shah, Faisal Rizwan (2020), "**Do Financing Constraints Matter for Technological and Non-technological Innovation? A (Re)examination of Developing Markets**" *Emerging Markets Finance and Trade*, Upcoming [The Journal is listed in ISI Thompson Reuters JCR, impact factor = 1.24; <https://doi.org/10.1080/1540496X.2019.1695593>
3. Imran Riaz Malik and Attaullah Shah (2017) "**The Impact of SSFs on Market Efficiency and Volatility: A Dynamic CAPM Approach**", *Emerging Markets Finance and Trade*, Vol. 53 No. 2, pp. 339-356, [The Journal is listed in ISI Thompson Reuters JCR, impact factor = 0.82, recognized by the HEC in W-category] <http://dx.doi.org/10.1080/1540496X.2016.1210507>
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5. Kiran, F., Khan, N.U., and Shah, A. (2020) "**The Herding Behavior on Pakistan Stock Exchange – Using Firm-Level Data**" *Afro-Asian Journal of Finance and Accounting*. Vol.10, No. 1, pp.71-84 [Indexed in Scopus CiteScore = 1.80; ABDC ranking = B ]
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7. Mohay Ud Din Shah and Attaullah Shah (2017), "**Herding behavior in the Pakistan stock exchange: Some new insights**" *Research in International Business and Finance*, Vol. 42, pp. 865-873 [Indexed in Scopus, CiteScore = 1.80; ABDC ranking = B] <http://www.sciencedirect.com/science/article/pii/S0275531916303208>
8. Ejaz Hussain and Attaullah Shah (2015) "**Impact of Ownership Structure on Dividend Smoothing: A Comparison of Family and Non-Family Firms in Pakistan**", *Afro-Asian Journal of Finance and Accounting*, Vol. 5, No.4, pp. 356-377 [Indexed in Scopus; CiteScore = .34] <http://dx.doi.org/10.1504/AJFA.2015.073489>

9. Aysha Sami Latif and Attaullah Shah (2021) “**The Impact of Quality of Accounting Information on Cost of Capital: Insight from an Emerging Economy**”, *Asian Economic and Financial Review*, Vol. 11, No. 4, pp. 292-307. [The Journal is recognized by the HEC in X-category: [Indexed in Scopus]
10. Imran Riaz Malik and Attaullah Shah (2020) “**Noise Trading and Single Stock Futures: Modifying Sentana & Wadhvani’s Model**”, *The Lahore Journal of Business*, Vol. 9, No. 1, pp. 59-85 [The Journal is recognized by the HEC in Y-category]
11. Rahim, Imad; Shah, Attaullah (2019) **Corporate Financing and Firm Efficiency: A Data Envelopment Analysis Approach** *The Pakistan Development Review* Vol 58 No 1 1-25 [The Journal is recognized by the HEC in X-category: [Indexed in Scopus]
12. Imran Riaz Malik, Attaullah Shah, and Safiullah Khan (2019), "**Gains and Costs Associated with Resumption of SSFS With Stringent Regulations: A Modified Approach**" *Pakistan Business Review* Vol. 20, No. 4 pp. 953-970 [The Journal is recognized by the HEC in X-category]
13. Razzaghian, Mariya., & Shah, Attaullah. (2018). **An Assessment of the Predictors and Consequences of Workaholism using Hierarchical Models** *Business & Economic Review* Vol 10 No 4 pp.1-26 [The Journal is recognized by the HEC in X-category]
14. Jalal, Muhammad; Shah, Attaullah (2018) **Contrarian and Momentum Investment Strategies in Pakistan Stock Exchange** *The Pakistan Development Review* Vol 57 No 3 253-282 [The Journal is recognized by the HEC in X-category and indexed in Scopus]
15. Shah, Attaullah, Khan, Khyber; Afraz, Muhammad (2018) **The Relationship between Implied Cost of Equity and Corporate Life Cycle Stages** *South Asian Journal of Management Sciences*, Vol 12 No 2 pp. 130-155 [The Journal is recognized by the HEC in X-category]
16. Mohib Ullah and Attaullah Shah (2018), "**The Role of Firm-Specific Variables in Explaining Heterogeneous Stock Market Reactions to Dividend Announcements**" *Pakistan Business Review* Vol. 20, No. 1 pp. 31-46 [The Journal is recognized by the HEC in X-category] <https://pbr.iobm.edu.pk/wp-content/uploads/2018/09/PBR-Vol-20-Issue-1-2018.pdf>
17. Imran Riaz Malik and Attaullah Shah (2018), "**Single Stock Futures and their Impact on Risk Characteristics of the Underlying Stocks: A Dynamic CAPM Approach**" *South Asian Journal of Management Sciences*, Vol. 12. No 1, pp. 46-68 [The Journal is recognized by the HEC in X-category] <http://sajms.iurc.edu.pk/issues/2018a/SAJMS3.pdf>
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20. Muhammad Afraz and Attaullah Shah (2017), "**What Explains the Declining Corporate Debt Maturity of Pakistani Firms? The Analysis of Demand and Supply-Side Factors**" *Abasyn Journal of Social Sciences*, Vol. 10, No.1 pp. 61-85 [Recognized by the HEC in X-category]
21. Ajid Ur Rehman and Attaullah Shah (2016) "**Lead-Lag Relationship and Directional Asymmetry in Stock Returns of Small and Large Portfolios: Evidence from Karachi Stock Exchange**" *Business Review*. 11(2), 1-15. [Recognized by the HEC in X-category]
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31. Attaullah Shah and Syed Tahir Hijazi, (2004), “**The Determinants of Capital Structure of Stock Exchange-Listed Non-Financial Firms in Pakistan**”, *Pakistan Development Review*: Vol. 43, No. 4, pp. 605-618 [Recognized by the HEC in X-category [Indexed in Scopus]
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36. Ihsan Ullah and Attaullah Shah (2014), "**The Effect of Capital Structure on Abnormal Stock Returns: Evidence from Pakistan**", *Business & Economic Review*, Vol. 6, No.1, pp:1-18 [dx.doi.org/10.22547/BER/6.1.1](https://doi.org/10.22547/BER/6.1.1)
37. Alina Maqsood and Attaullah Shah (2014), "**Corporate Governance and Cash Holdings in Listed Non-Financial Firms in Pakistan**" *Business Review*, Vol.9 No.2, pp 48-72 [*Download*] [Recognized by the HEC in Y-category]

38. Imran Riaz Malik, Attaullah Shah, and Safiullah Khan (2013). **Single Stock Futures Trading and Its Impact on Feedback Trading and Volatility: A Case Study of Pakistan**, *Forman Journal of Economic Studies* Vol. 9, (January–December) pp. 81-106 [[Download](#)] [Recognized by the HEC in Y-category]
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