

Muhammad Zubair Mumtaz

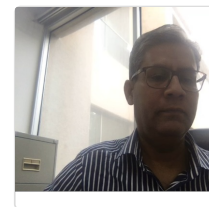
Associate Professor

School of Social Sciences & Humanities

Email: zubair@s3h.nust.edu.pk

Contact: 0514846442

LinkedIn:



About

Dr. Muhammad Zubair Mumtaz is working as Associate Professor in the School of Social Sciences & Humanities. Dr. Muhammad Zubair Mumtaz has a PhD in Finance. Dr. Muhammad Zubair Mumtaz has published 42 research articles & conference papers having a citation count of 187, carried out 0 projects and filed 0 intellectual property.

Qualifications

PhD in Finance NUST, Islamabad , Pakistan	2011 - 2015
MBA in Finance Quaid-i-Azam University , Pakistan	1998 - 2000
BBA in Commerce University of the Punjab , Pakistan	1995 - 1998

Experience

Associate Professor School of Social Sciences & Humanities	2023- Present
Associate Professor School of Social Sciences & Humanities	2021 - 2020
Associate Professor School of Social Sciences & Humanities	2020 - 2021
Associate Professor School of Social Sciences & Humanities	2019 - 2021
Assistant Professor School of Social Sciences & Humanities	2015 - 2019
Manager Saudi Pak Industrial & Agri. Investment Co. , Saudi Pak Tower, Blue Area, Islamabad	2007 - 2009
Transaction Manager/ Consultant Privatisation Commission , EAC Building, Constitution Avenue	2006 - 2007
Project Coordinator Board of Investment , Ataturk Avenue, G-5/1, Islamabad	2003 - 2006
Management Associate Experts Advisory Cell , SEDC Building, Constitution Avenue, Islamabad	2001 - 2003
Operations Officer Askari Leasing Ltd. , AWT Plaza, Rawalpindi	2000 - 2001

Awards

HEC Approved PhD Supervisor	2017
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Research Articles

IPO Cycles in Pakistan <i>Muhammad Zubair Mumtaz Zachary A. Smith</i>	2021
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<i>Borsa Istanbul Review</i> , Volume 21, Issue 4, Pages 405-417	
Impact Factor: 3.348 Quartile: 1 Citations: 1	
DOI: https://doi.org/10.1016/j.bir.2021.01.001	
Artisanal Small-Scale Mining for sustainable livelihood in Gilgit-Baltistan, Pakistan	2021
<i>Sobia Shah Umer Khayyam Muhammad Zubair Mumtaz</i>	
<i>Resources Policy</i> , 74, 102420	
Impact Factor: 5.634 Quartile: 1 Citations: 5	
DOI: https://doi.org/10.1016/j.resourpol.2021.102420	
Exploring the Dynamic Relationship Between Financial Development, Renewable Energy, and Carbon Emissions: A New Evidence from Belt and Road Countries	2021
<i>Muhammad Sheraz Xu Deyi Muhammad Zubair Mumtaz Atta Ullah</i>	
<i>Environmental Science and Pollution Research</i> , Pages 1-18	
Impact Factor: 5.190 Quartile: 2 Citations: 86	
DOI: 10.1007/s11356-021-16641-0	
Greenness Index: IPO performance and portfolio allocation	2021
<i>Muhammad Zubair Mumtaz Naoyuki Yoshino</i>	
<i>Research in International Business and Finance</i> , Volume 57, Article Number 101398	
Impact Factor: 6.143 Quartile: 1 Citations: 23	
DOI: 10.1016/j.ribaf.2021.101398	
Impact of Corruption on Economic Growth: Evidence from Asian Countries	2021
<i>Muhammad Zubair Mumtaz Zachary A. Smith</i>	
<i>IPRI Journal</i> , Volume XXI, Number 1, Pages 27-59	
Impact Factor: -	
DOI: 10.31945/iprij.210102	
Under Invoicing in the Residential Real Estate Market in Pakistan	2021
<i>Abdul Wahid Edmund H. Mantell Muhammad Zubair Mumtaz</i>	
<i>International Journal of Strategic Property Management</i> , Volume 25(3), Pages 190-20	
Impact Factor: 2.591 Quartile: 4 Citations: 4	
DOI: 10.3846/ijspm.2021.14337	
Analyzing the duration of IPOs from offering to listing using the Cox proportional hazards model	2021
<i>Muhammad Zubair Mumtaz Zachary A. Smith</i>	
<i>Portuguese Economic Journal</i> , Volume 20(1), Pages 5-43	
Impact Factor: 1.342 Quartile: 3 Citations: 4	
DOI: https://doi.org/10.1007/s10258-019-00166-z	
The behavior of household finance on demographic characteristics in Pakistan	2021
<i>Muhammad Zubair Mumtaz Zachary A. Smith</i>	
<i>Economic Research-Ekonomska Istrazivanja</i> , Volume 34, Issue 1, Pages 1409-1427	
Impact Factor: 3.034 Quartile: 2 Citations: 11	
DOI: 10.1080/1331677X.2020.1825107	
Valuing local and dual-class IPOs in the Alternative Investment Market	2020
<i>Abdul Wahid Muhammad Zubair Mumtaz Edmund H. Mantell</i>	
<i>Estudios de Economia</i> , Volume 47(2), Pages 245-271	
Impact Factor: 9.746 Quartile: 1	
DOI: https://estudiosdeeconomia.uchile.cl/index.php/EDE/article/view/59177/62650	
Empirical examination of the role of fintech in monetary policy	2020
<i>Muhammad Zubair Mumtaz Zachary A. Smith</i>	
<i>Pacific Economic Review</i> , Volume 25, Issue 5, Pages 620-640	
Impact Factor: 0.913 Quartile: 4 Citations: 22	
DOI: 10.1111/1468-0106.12319	
Long-run price performance of local and dual class IPOs in alternative investment market	2020
<i>Abdul Wahid Muhammad Zubair Mumtaz</i>	
<i>Zbornik Radova Ekonomskog Fakulteta U Rijeci</i> , Volume 38, No.1, Pages 71-100	
Impact Factor: N/A	
DOI: https://doi.org/10.18045/zbefri.2020.1.71	

Examining the Relationship Between Banking Competition and Solvency, Liquidity and Credit Risks in Pakistan	2020
<i>Sheikh Muhammad Umer Farooq Muhammad Zubair Mumtaz</i> <i>Journal of Applied Economics and Business Studies</i> , Volume. 4, Issue 1, Pages 29-52	
Impact Factor: 0 DOI: 10.34260/jaebs.412	
Short-Run Pricing Performance of Local and Dual Class IPOs in Alternative Investment Market	2020
<i>Abdul Wahid Muhammad Zubair Mumtaz Edmund H. Mantell</i> <i>Romanian Journal of Economic Forecasting</i> , Volume 23, Issue 1, Pages 57-74	
Impact Factor: 0.831 Quartile: 4 DOI: -	
An Analysis of Pakistani, Japanese, and U.S. Initial Public Offering Performance: Is Ownership Concentration Important?	2020
<i>Zachary A. Smith Hakan Kislal Muhammad Zubair Mumtaz</i> <i>Forman Journal of Economic Studies</i> , Volume 16, Pages 1-28	
Impact Factor: 0 DOI: 10.32368/FJES.20201601	
Pricing Performance of Cross-listed and Local IPOs: Evidence from Alternative Investment Market	2019
<i>Abdul Wahid Shahzad Ahmad Khan Muhammad Zubair Mumtaz</i> <i>Business & Economic Review</i> , Volume 11, No.3, Pages 1-28	
Impact Factor: N/A DOI: dx.doi.org/10.22547/BER/11.3.1	
Analyzing the Spillover Effects from Parental Markets to Cross-listed IPOs on Mean returns and Price Volatility	2019
<i>Abdul Wahid Muhammad Zubair Mumtaz Edmund H. Mantell</i> <i>South Asian Journal of Management Sciences</i> , Vol: 13(2), Pages 155-171	
Impact Factor: - DOI: DOI: 10.21621/sajms.2019132.04	
Green Finance for Sustainable Development in Pakistan	2019
<i>Muhammad Zubair Mumtaz Zachary Alexander Smith</i> <i>IPRI Journal</i> , Volume: 19, Issue: 2, Pages: 1-34	
Impact Factor: N/A DOI: DOI: 10.31945/iprij.190201	
Predictability of Asian Stock Market Returns using Markov-Switching Model	2019
<i>Muhammad Zubair Mumtaz Zubash Jalil Malik</i> <i>Paradigms</i> , Vol.13, No.1, Pages 128-135	
Impact Factor: N/A DOI: 10.24312/1900016130119	
Examining spillover effect of US monetary policy to European stock markets: A Markov-Switching approach	2019
<i>Muhammad Zubair Mumtaz Zachary Alexander Smith</i> <i>Estudios de Economia</i> , Volume 46, Issue 1, Pages 89-124	
Impact Factor: 0.227 Quartile: 4 DOI: -	
The Determinants of Chinese Outward Foreign Direct Investment: A Closer Look	2018
<i>Zachary A. Smith Muhammad Zubair Mumtaz</i> <i>Frontier of Economics in China</i> , Volume 13, Issue 4, Pages 577-601	
Impact Factor: N/A Citations: 14 DOI: 10.3868/s060-007-018-0027-9	
Do Bilateral Investment Treaties Promote Foreign Direct Investment Inflows in Asian Countries?	2018
<i>Muhammad Zubair Mumtaz Zachary Alexander Smith</i> <i>IPRI Journal</i> , XVIII (2), Pages 78-110	
Impact Factor: 0 DOI: https://doi.org/10.31945/iprij.180204	
The Paradigm Shift in the Pakistan Stock Exchange?s Financial Integration Post-FTA and CPEC	2018

<p><i>Muhammad Zubair Mumtaz Abdul Wahid</i> <i>The Lahore Journal of Economics</i>, NULL</p> <p>Impact Factor: 0 DOI: http://www.lahoreschoolofeconomics.edu.pk/EconomicsJournal/volume23issue1.aspx</p>	
<p>IPOs in the U.S. from 2005 to 2015: Using the Spline Regression Technique to Estimate Aggregate Issuance and Performance</p> <p><i>Zachary Alexander Smith Muhammad Zubair Mumtaz</i> <i>Journal of Economics and Finance</i>, Volume: 68 Issue: 2 Pages: 165-199</p> <p>Impact Factor: 0.604 Quartile: 4 DOI: http://journal.fsv.cuni.cz/mag/article/show/id/1407</p>	2018
<p>Economic Corns of Demutualization of Exchanges: Predicting Robust Financial Drivers of Demutualization using Probit Extreme Bounds Analysis</p> <p><i>Muhammad Zubair Mumtaz Abdul Wahid</i> <i>Pakistan Business Review</i>, NULL</p> <p>Impact Factor: 0 DOI: https://pbr.iobm.edu.pk/wp-content/uploads/2018/10/Economic-Corns-Of-Demutualization-Of-Exchanges.pdf</p>	2018
<p>Estimation of the spillover effect between patents and innovation using the GARCH?BEKK model</p> <p><i>Muhammad Zubair Mumtaz Zachary A. Smith</i> <i>Pacific Economic Review</i>, NULL</p> <p>Impact Factor: 0.516 Quartile: 4 Citations: 3 DOI: 10.1111/1468-0106.12244</p>	2017
<p>An Analysis of Chinese Outward Foreign Direct Investment in Emerging and Developing Countries: Implications for Pakistan under CPEC</p> <p><i>Muhammad Zubair Mumtaz Zachary A. Smith Ashfaq H. Khan</i> <i>Journal of Social, Political, and Economic Studies</i>, NULL</p> <p>Impact Factor: 0 DOI: http://www.jspe.org/fall_winter2017_mumtaz.html</p>	2017
<p>Hedge fund managers and deceit: is the accusation of performance manipulation valid?</p> <p><i>Muhammad Zubair Mumtaz Zachary Alexander Smith</i> <i>Chinese Management Studies</i>, Volume: 11, Issue:3, Pages 387-414</p> <p>Impact Factor: 0.857 Quartile: 4 Citations: 2 DOI: 10.1108/CMS-02-2017-0035</p>	2017
<p>Short and Intermediate -Term Price Performance of Unseasoned Issues</p> <p><i>Muhammad Zubair Mumtaz Zachary Alexander Smith</i> <i>Economia Aplicada</i>, NULL</p> <p>Impact Factor: 0 Citations: 4 DOI: 10.11606/1413-8050/ea140809</p>	2017
<p>Long-Run Pricing Performance of Initial Public Offerings (IPOs) in Pakistan</p> <p><i>Muhammad Zubair Mumtaz Ather Maqsood Ahmed</i> <i>NUST Journal of Social Sciences and Humanities</i>, Volume 2, No.2, Pages 97-140</p> <p>Impact Factor: N/A DOI: www.nust.edu.pk/INSTITUTIONS/Schools/S3H/NJSSH/Documents/vol.2_no.2.pdf</p>	2016
<p>The Aftermarket Performance of Initial Public Offerings in Pakistan</p> <p><i>Muhammad Zubair Mumtaz Zachary Alexander Smith Ather Maqsood Ahmed</i> <i>Lahore Journal of Economics</i>, Volume 21, No.1, Pages 23-68</p> <p>Impact Factor: 0 DOI: http://www.lahoreschoolofeconomics.edu.pk/EconomicsJournal/Journals/Volume%2021/Issue%201/02%20Mumtaz%20et%20al%20Final%20Draft%20%20The%20Aftermarket%20Performance%20of%20Initial%20Public%20Offerings%20in%20Pakistan.pdf</p>	2016
<p>An Empirical Analysis of the Implicit Growth Rate for Industrial IPOs Listed in Pakistan</p> <p><i>Muhammad Zubair Mumtaz Zachary A. Smith Ather Maqsood Ahmed</i> <i>The Pakistan Development Review</i>, Volume 55, Issue 1, Pages 15-28</p> <p>Impact Factor: 0 DOI: http://www.thepdr.pk/pdr/index.php/pdr/article/view/2688/2688</p>	2016
<p>An examination of short-run performance of IPOs using Extreme Bounds Analysis</p>	2016

Muhammad Zubair Mumtaz Zachary Alexander Smith Ather Maqsood Ahmed
Estudios de Economía, Vol. 43, Issue 1, Pages 71-95

Impact Factor: 0.136 | **Quartile:** 4

DOI: <https://estudiosdeeconomia.uchile.cl/index.php/EDE/article/view/41865>

Is growth rate implicit in IPO prices?

2015

Muhammad Zubair Mumtaz Zachary Alexander Smith

Romanian Journal of Economic Forecasting, Volume 18, Issue 4, Pages 70-89

Impact Factor: 0.348 | **Quartile:** 4

DOI: http://www.ipe.ro/rjef/rjef4_15/rjef4_2015p70-89.pdf

Determinants of Underpricing of Initial Public Offerings: Evidence from Pakistan

2014

Ather Maqsood Ahmed Muhammad Zubair Mumtaz

Journal of Business and Economics, Vol.6, No. 1, Pages 47-80

Impact Factor: -

DOI: <https://portals.au.edu.pk/jbe/jbe-vol6-num1.aspx>

Conference Proceedings

Blue Bonds: Sustainable Oceans and Portfolio Allocation

2020

Muhammad Zubair Mumtaz Zachary A. Smith

Blue Economy and Blue Finance: Towards Sustainable Development and Ocean Governance, res.country(113,)

Citations: N/A

DOI: <https://www.adb.org/news/events/blue-economy-and-blue-finance>

Do fintech activities affect monetary policy?

2019

Muhammad Zubair Mumtaz Zachary A. Smith Zafar Mahmood Muhammad Zubair Mumtaz Zachary A. Smith Zafar Mahmood

Macroeconomic Stabilization in the Digital Age, res.country(197,)

Citations: N/A

DOI: <https://skbi.smu.edu.sg/events/past>

Blockchain and The Future of Securities Exchanges, 6th Crowdinvesting Symposium Blockchain and Initial Coin Offerings

2018

Zachary A. Smith Mazin A. M. Al Janabi Muhammad Zubair Mumtaz Yuriy Zabolotnyuk

Max Planck Institute for Innovation and Competition, res.country(57,)

Citations: N/A

DOI: https://www.ip.mpg.de/fileadmin/ipmpg/content/aktuelles/Program_CI_Symposium_2018.pdf

Changing pattern of Pakistan Stock Exchange convergence from global market to Chinese market after the CPEC

2017

Abdul Wahid Muhammad Zubair Mumtaz

Pakistan Society of Development Economist, res.country(177,)

Citations: N/A

DOI: <https://www.pide.org.pk/psde/index.php/papers-and-proceedings?id=153>

On the Performance of Hedge Funds: A different explanation of performance manipulation

2017

Zachary A. Smith Muhammad Zubair Mumtaz

Southwestern Finance Association Conference, res.country(233,)

Citations: N/A

DOI: <https://editorialexpress.com/conference/SWFA2017/program/SWFA2017.html>

Book Chapters

Splines, Heat, and IPOs: Advances in the Measurement of Aggregate IPO Issuance and Performance <i>Zachary A. Smith Mazin A. M. Al Janabi Muhammad Zubair Mumtaz</i> In: <i>Handbook of Financial Econometrics, Mathematics, Statistics, and Machine Learning</i> , Volume 4, Chapter 67, Pages 2373-2397 Citations: 4 DOI: https://www.worldscientific.com/doi/10.1142/11335	2020
Opacity, Stale Pricing, Extreme Bounds Analysis, and Hedge Fund Performance: Making Sense of Reported Hedge Fund Returns <i>Zachary A. Smith Mazin A. M. Al Janabi Muhammad Zubair Mumtaz</i> In: <i>Handbook of Financial Econometrics, Mathematics, Statistics, and Machine Learning</i> , Volume 4, Chapter 91, Pages 3193-3217 Citations: 4 DOI: https://www.worldscientific.com/doi/10.1142/11335	2020
Strategic Change in the Dynamics of Regional and Global Financial Integration Following the BRI <i>Abdul Wahid Boris Kabylinnskii Fayqa Abdullah Ashkanani Muhammad Zubair Mumtaz</i> In: <i>China's Belt and Road Initiative in a Global Context</i> , Pages 147-176 Citations: N/A DOI: 10.1007/978-3-030-14722-8_7	2019

Editorial Activities

Reviewed Papers for Journals Impact Factor: 1.214	2021
Reviewed Papers for Journals Impact Factor: 0.62	2021
Reviewed Papers for Journals Impact Factor: 0	2021
Reviewed Papers for Journals Impact Factor: 0	2021
Reviewed Papers for Journals Impact Factor: 0	2021
Reviewed Papers for Journals Impact Factor: 2.941	2021
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Reviewed Papers for Journals Impact Factor: 1.214	2020
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Reviewed Papers for Journals Impact Factor: 1.214	2020
Reviewed Papers for Journals Impact Factor: 0.783	2020
Reviewed Papers for Journals Impact Factor: 0	2020
Reviewed Papers for Journals Impact Factor: 0.89	2020
Reviewed Papers for Journals Impact Factor: 0	2020
Reviewed Papers for Journals Impact Factor: 4.13	2020
Reviewed Papers for Journals Impact Factor: 0.751	2019
Reviewed Papers for Journals Impact Factor: 1.1	2019
Reviewed Papers for Journals Impact Factor: 0.545	2019
Reviewed Papers for Journals Impact Factor: 0	2019