Peterson Owusu Junior

Senior Lecturer · Department of Finance
University of Cape Coast

ORCID 0000-0001-6253-5770 · Profile scholar.ucc.edu.gh/staff/9e8f2e14-ccce-4191-ba69-4fd2b08bb04c

RESEARCH

Areas: Economics and Econometrics · Finance · General Economics, Econometrics and Finance · Information Systems · Management Science and Operations Research · Renewable Energy, Sustainability and the Environment

RESEARCH SUMMARY

93	1,663	26	45	4.74	59%
Publications	Citations	h-index	i10-index	Field-weighted impact	World top 10%

Counted from the 93 publications listed below, 2016–2026. Field-weighted impact is the mean over the 93 works scored for it; 1.00 is the world average for works of the same field, type and year. 55 of the 93 papers scored for it are among the world's most cited tenth for their field, type and year.

POSITIONS

Senior Lecturer 2021–present
Department of Finance, University of Cape Coast, Cape Coast, Ghana

EDUCATION AND QUALIFICATIONS

PhD 2018–2020
Wits Business School, University of the Witwatersrand, Johannesburg-Braamfontein, South Africa

MSc. Financial Engineering 2010–2012
School of Education, Culture and Communication, Malardalens Hogskola, Vasteras, Sweden

Bachelor of Arts (Hons) in Economics & Mathematics 2005–2009
Economics, University of Cape Coast, Cape Coast, Ghana

DISTINCTIONS, MEMBERSHIPS AND SERVICE

Principal Consultant 2020–present
Research, African Review of Economics and Finance Consult, Johannesburg, South Africa

PUBLICATIONS

Journal articles 90

1. John Kingsley Woode, Anthony Adu-Asare Idun, Seyram Kawor, **Peterson Owusu Junior**, Anokye M. Adam (2026). Commodity imports and exports dependence, market sentiment, and pressure currencies in Sub-Saharan Africa: A time–frequency wavelet analysis. *Strategic Business Research*. https://doi.org/10.1016/j.sbr.2026.100054
2. Felix Takyi, Michael Provide Fumey, John Kingsley Woode, Emmanuel Asafo-Adjei, Anthony Adu-Asare Idun, Anokye M. Adam, **Peterson Owusu Junior** (2026). Dynamic connectedness and diversification benefits of industrial stocks and industrial metals. *Mineral Economics*. https://doi.org/10.1007/s13563-026-00702-2
3. Thomas Adjei Kuffour, Patrick Kwashie Akorsu, **Peterson Owusu Junior** (2026). Spillover connectedness among climate risk, cleantech and green bonds: evidence from quantile and frequency-dependent

approach. *Future Business Journal*. https://doi.org/10.1186/s43093-026-00884-9

4. John Kingsley Woode, Michael Provide Fumey, Felix Takyi, Emmanuel Assifuah-Nunoo, **Peterson Owusu Junior**, Anokye M. Adam (2026). Time-varying connectedness and portfolio implications between industrial metals and global REIT markets. *Resources Policy*. https://doi.org/10.1016/j.resourpol.2026.105878
5. Abigail Naa Korkor Adjei, George Tweneboah, **Peterson Owusu Junior** (2025). An Investigation of the spatial dependence between economic policy uncertainty and economic activities in emerging market economies. *Research in Globalization*. https://doi.org/10.1016/j.resglo.2025.100308
6. Omokolade Akinsomi, Kola Ijasan, **Peterson Owusu Junior** (2025). Are residential crimes the same? Evidence from the link between house prices and crime levels in South Africa. *International Journal of Housing Markets and Analysis*. https://doi.org/10.1108/ijhma-03-2025-0068
7. Thomas Adjei Kuffour, John Gartchie Gatsi, Patrick Kwashie Akorsu, **Peterson Owusu Junior** (2025). Asymmetric and dynamic linkages between green bonds and sustainable agriculture. *Research in Globalization*. https://doi.org/10.1016/j.resglo.2025.100323
8. Samuel Duku Yeboah, Michael Provide Fumey, Stephen Antwi Winful, Isaac Christopher Otoo, **Peterson Owusu Junior** (2025). Asymmetric dependence between commodity prices and selected macroeconomic variables in Ghana. *Scientific African*. https://doi.org/10.1016/j.sciaf.2025.e02739
9. Joseph Emmanuel Tetteh, **Peterson Owusu Junior** (2025). Co-movement between stock markets in advanced economies and Africa in times of uncertainty: A time-frequency domain approach. *PLoS ONE*. https://doi.org/10.1371/journal.pone.0334325
10. John Gartchie Gatsi, Samuel Duku Yeboah, **Peterson Owusu Junior**, Samuel Kwaku Agyei, Gorkel Obro-Adibo (2025). Connectedness of AI and Islamic stocks: Evidence from frequency-domain quantile regressions. *Journal of Business and Enterprise Development (JOBED)*. https://doi.org/10.47963/jobed.v13i.1767
11. Felix Takyi, Anthony Adu-Asare Idun, Patrick Kwashie Akorsu, Peace Yawo Ametepi, **Peterson Owusu Junior** (2025). Dissecting fuel demand elasticities in Ghana: A quantile regression analysis using the Marshallian demand framework. *PLoS ONE*. https://doi.org/10.1371/journal.pone.0334540
12. John Kingsley Woode, Anthony Adu-Asare Idun, Seyram Kawor, **Peterson Owusu Junior**, Anokye M. Adam (2025). Dynamic Connectedness Between Commodities, Exchange Rates and Equity Markets of Commodity-Dependent Sub-Saharan Africa Countries. *SAGE Open*. https://doi.org/10.1177/21582440251347723
13. Samuel Duku Yeboah, **Peterson Owusu Junior**, Anthony Adu-Asare Idun, Patrick Kwashie Akorsu, Michael Provide Fumey (2025). Dynamic interdependence of major currencies and the US dollar: a wavelet coherence approach. *Future Business Journal*. https://doi.org/10.1186/s43093-025-00636-1
14. Audrey Afua Foriwaa Adjei, John Gartchie Gatsi, Michael Owusu Appiah, Mac Junior Abeka, **Peterson Owusu Junior** (2025). Financial globalization and economic growth in Sub-Saharan Africa: The moderating role of governance. *Development and sustainability in economics and finance.*. https://doi.org/10.1016/j.dsef.2025.100045
15. Thomas Adjei Kuffour, **Peterson Owusu Junior**, Patrick Kwashie Akorsu (2025). Modeling value-at-risk for green bonds and clean energy investments. *Risk Management*. https://doi.org/10.1057/s41283-025-00175-7
16. Emmanuel Asafo-Adjei, Anokye M. Adam, **Peterson Owusu Junior** (2025). Modelling the perception of banking customers on mobile technology adoption in a developing economy. *African Journal of Science Technology Innovation and Development*. https://doi.org/10.1080/20421338.2025.2458465
17. Omokolade Akinsomi, Wilfred Anim-Odame, **Peterson Owusu Junior** (2025). Residential Real Estate Market Characteristics and Mortgage Origination in Emerging Economies: The Case of Ghana. *Journal of African Real Estate Research*. https://doi.org/10.15641/jarer.v10i2.1844
18. Richard Mawulawoe Ahadzie, **Peterson Owusu Junior**, John Kingsley Woode, Dan Daugaard (2025). Stock Market Hype: An Empirical Investigation of the Impact of Overconfidence on Meme Stock Valuation. *Risks*. https://doi.org/10.3390/risks13070127

19. Anthony Adu-Asare Idun, John Kingsley Woode, **Peterson Owusu Junior** (2025). Time-Varying Analysis of Monetary Policy Channels of Banking System Risk-taking in Ghana Amidst the COVID-19 Uncertainty. *Annals of Financial Economics*. https://doi.org/10.1142/s2010495225500071

20. Elsie Abena Dontoh, Anthony Adu-Asare Idun, Anokye M. Adam, **Peterson Owusu Junior** (2024). Analysing COVID-19′s impact: Gold, oil, and stock markets in African oil-exporting economies. *Scientific African*. https://doi.org/10.1016/j.sciaf.2024.e02330

21. **Peterson Owusu Junior**, Siva Kiran Guptha Kare (2024). Are all countries created the same? An asymmetric nexus between the COVID pandemic and G20 stock markets. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2024.2430140

22. **Peterson Owusu Junior**, Joseph Emmanuel Tetteh, Bernice Nkrumah-Boadu, Abigail N.K. Adjei (2024). Comovement of african stock markets: Any influence from the COVID-19 pandemic? *Heliyon*. https://doi.org/10.1016/j.heliyon.2024.e29409

23. Abigail Naa Korkor Adjei, George Tweneboah, **Peterson Owusu Junior** (2024). Economic policy uncertainty and spillovers in selected emerging market economies: time- and frequency-domain approach. *Journal of Financial Economic Policy*. https://doi.org/10.1108/jfep-09-2023-0287

24. Audrey Afua Foriwaa Adjei, John Gartchie Gatsi, Michael Owusu Appiah, Mac Junior Abeka, **Peterson Owusu Junior** (2024). Financial globalization, governance and economic growth in Sub-Saharan Africa. *Journal of Financial Economic Policy*. https://doi.org/10.1108/jfep-08-2023-0234

25. John Kingsley Woode, Anokye M. Adam, **Peterson Owusu Junior**, Anthony Adu-Asare Idun (2024). Industrial metal and cryptocurrency market plummets: Interdependence, policy uncertainty, or investor sentiments? *Journal of Industrial and Business Economics*. https://doi.org/10.1007/s40812-024-00315-2

26. Collins Baffour Kyei, George Oppong Appiagyei Ampong, **Peterson Owusu Junior**, Kwame Simpe Ofori, Kan David N'Dri, Koffi N'Da (2024). Information flow between BRVM and ESG stock returns: A frequency-dependent analysis. *Research in Globalization*. https://doi.org/10.1016/j.resglo.2024.100192

27. Zynobia Barson, **Peterson Owusu Junior** (2024). Tail risk modelling of cryptocurrencies, gold, non-fungible token, and stocks. *Research in Globalization*. https://doi.org/10.1016/j.resglo.2024.100229

28. Richard Mawulawoe Ahadzie, **Peterson Owusu Junior**, John Kingsley Woode (2024). The Impact of Sentiment on Realized Higher-Order Moments in the S&P 500: Evidence from the Fear and Greed Index. *Journal of risk and financial management*. https://doi.org/10.3390/jrfm18010002

29. John Kingsley Woode, **Peterson Owusu Junior**, Anthony Adu-Asare Idun, Seyram Kawor, John Bambir, Anokye M. Adam (2024). Time-Varying and Frequency-Based Spillover Connectedness Between Cryptocurrencies and Non-ferrous Industrial Metals in Light of Market Plummets. *Computational Economics*. https://doi.org/10.1007/s10614-024-10778-z

30. Zynobia Barson, Kwame Simpe Ofori, **Peterson Owusu Junior**, Kwabena G. Boakye, George Oppong Appiagyei Ampong (2024). Time-varying Connectedness Between ESG Stocks and BRVM Traditional Stocks. *Journal of Emerging Market Finance*. https://doi.org/10.1177/09726527241233920

31. **Peterson Owusu Junior**, Ngo Thai Hung (2023). Asymmetric information flow to G7 and Nordic equities markets during COVID-19 pandemic. *The Journal of Risk Finance*. https://doi.org/10.1108/jrf-06-2022-0129

32. Emmanuel Asafo-Adjei, **Peterson Owusu Junior**, Anokye M. Adam, Clement Lamboi Arthur, Ebenezer Boateng, Kwadwo Ankomah (2023). Asymmetric relationships among financial sector development, corruption, foreign direct investment, and economic growth in sub-Saharan Africa. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2023.2182454

33. Ahmed Bossman, **Peterson Owusu Junior**, Anokye Mohamed Adam, Samuel Kwaku Agyei (2023). Asymmetric stock-bond interrelationships in Islamic markets: EEMD-based frequency-dependent and causality analyses. *Global Business and Economics Review*. https://doi.org/10.1504/gber.2023.131197

34. Zynobia Barson, **Peterson Owusu Junior**, Anokye Mohammed Adam (2023). Comovement between commodity returns in Ghana: the role of exchange rates. *Journal of Economic Structures*. https://doi.org/10.1186/s40008-023-00312-z

35. Zynobia Barson, **Peterson Owusu Junior** (2023). Connectedness in cross-assets and digital assets

attention indices. *Heliyon*. https://doi.org/10.1016/j.heliyon.2023.e20668

36. John Kingsley Woode, **Peterson Owusu Junior**, Anokye M. Adam (2023). Dynamic interdependence structure of industrial metals and the African stock market. *Resources Policy*. https://doi.org/10.1016/j.resourpol.2023.104455

37. Collins Baffour Kyei, William Godfred Cantah, **Peterson Junior Owusu** (2023). Effect of commodity prices on financial soundness; insight from adaptive market hypothesis in the Ghanaian setting. *Resources Policy*. https://doi.org/10.1016/j.resourpol.2023.104076

38. Ebenezer Boateng, **Peterson Owusu Junior**, John G. Gatsi, Adam M. Anokye, Mac Junior Abeka, Emmanuel Asafo-Adjei (2023). Institutions and venture capital market development in sub-Saharan Africa. *Journal of International Development*. https://doi.org/10.1002/jid.3864

39. Emmanuel Asafo-Adjei, Anokye M. Adam, **Peterson Owusu Junior**, Clement Lamboi Arthur, Baba Adibura Seidu (2023). Multi-frequency information transmission among constituents and global equity returns: a sustainable and conventional way of investing. *European Journal of Management and Business Economics*. https://doi.org/10.1108/ejmbe-05-2022-0126

40. Collins Baffour Kyei, Emmanuel Asafo-Adjei, **Peterson Owusu Junior**, Anokye Mohammed Adam, Anthony Adu-Asare Idun, Justice K.G Agyenim Boateng (2023). Nexus between commodities and banking sector financial soundness: The role of general macroeconomic setting in Ghana. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2023.2173871

41. John Kingsley Woode, **Peterson Owusu Junior**, Anokye M. Adam, Emmanuel Assifuah-Nunoo, Audrey Foriwaa Adjei (2023). Nexus between cryptocurrencies and global uncertainty: A quantile regression approach. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2023.2282809

42. Bernice Nkrumah-Boadu, **Peterson Owusu Junior**, Anokye M Adam, Vincent Adela (2023). Time-frequency connectedness between energy commodities and the influence of uncertainty measures. *International Journal of Management and Sustainability*. https://doi.org/10.18488/11.v12i2.3298

43. Richard Takyi Opoku, Anokye M. Adam, Zangina Mohammed Isshaq, **Peterson Owusu Junior** (2023). Time-varying connectedness and contagion between commodity prices and exchange rate in Sub-Saharan Africa. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2023.2237714

44. Emmanuel Asafo-Adjei, Anokye Mohammed Adam, **Peterson Owusu Junior**, Patrick Kwashie Akorsu, Clement Lamboi Arthur (2022). A CEEMDAN-Based Entropy Approach Measuring Multiscale Information Flow between Macroeconomic Conditions and Stock Returns of BRICS. *Complexity*. https://doi.org/10.1155/2022/7871109

45. Emmanuel Asafo-Adjei, Ahmed Bossman, Ebenezer Boateng, **Peterson Owusu Junior**, Anthony Adu-Asare Idun, Samuel K. Agyei, Anokye Mohammed Adam (2022). A Nonlinear Approach to Quantifying Investor Fear in Stock Markets of BRIC. *Mathematical Problems in Engineering*. https://doi.org/10.1155/2022/9296973

46. Ahmed Bossman, Zaghum Umar, Samuel Kwaku Agyei, **Peterson Owusu Junior** (2022). A new ICEEMDAN-based transfer entropy quantifying information flow between real estate and policy uncertainty. *Research in Economics*. https://doi.org/10.1016/j.rie.2022.07.002

47. CHRISTINA ARCHER, **PETERSON OWUSU JUNIOR**, ANOKYE M. ADAM, EMMANUEL ASAFO-ADJEI, STEPHEN BAFFOE (2022). ASYMMETRIC DEPENDENCE BETWEEN EXCHANGE RATE AND COMMODITY PRICES IN GHANA. *Annals of Financial Economics*. https://doi.org/10.1142/s2010495222500129

48. Ahmed Bossman, Anokye Mohammed Adam, **Peterson Owusu Junior**, Samuel Kwaku Agyei (2022). Assessing interdependence and contagion effects on the bond yield and stock returns nexus in Sub-Saharan Africa: Evidence from wavelet analysis. *Scientific African*. https://doi.org/10.1016/j.sciaf.2022.e01232

49. Emmanuel Assifuah-Nunoo, **Peterson Owusu Junior**, Anokye Mohammed Adam, Ahmed Bossman (2022). Assessing the safe haven properties of oil in African stock markets amid the COVID-19 pandemic: a quantile regression analysis. *Quantitative Finance and Economics*. https://doi.org/10.3934/qfe.2022011

50. Godfred Amewu, **Peterson Owusu Junior**, Elvis Aaron Amenyitor (2022). Co-movement between equity

index and exchange rate: Fresh evidence from COVID-19 era. *Scientific African*. https://doi.org/10.1016/j.sciaf.2022.e01146

51. Zynobia Barson, **Peterson Owusu Junior**, Anokye M. Adam, Emmanuel Asafo-Adjei (2022). Connectedness between Gold and Cryptocurrencies in COVID-19 Pandemic: A Frequency-Dependent Asymmetric and Causality Analysis. *Complexity*. https://doi.org/10.1155/2022/7648085
52. Samuel Kwaku Agyei, Anokye Mohammed Adam, Ahmed Bossman, Oliver Asiamah, **Peterson Owusu Junior**, Roberta Asafo-Adjei, Emmanuel Asafo-Adjei (2022). Does volatility in cryptocurrencies drive the interconnectedness between the cryptocurrencies market? Insights from wavelets. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2022.2061682
53. **Peterson Owusu Junior** (2022). Dynamic Connectedness, Spillovers, and Delayed Contagion between Islamic and Conventional Bond Markets: Time- and Frequency-Domain Approach in COVID-19 Era. *Discrete Dynamics in Nature and Society*. https://doi.org/10.1155/2022/1606314
54. Ahmed Bossman, Samuel Kwaku Agyei, **Peterson Owusu Junior**, Ellen Animah Agyei, Patrick Kwashie Akorsu, Edward Marfo-Yiadom, George Amfo-Antiri (2022). Flights-to-and-from-Quality with Islamic and Conventional Bonds in the COVID-19 Pandemic Era: ICEEMDAN-Based Transfer Entropy. *Complexity*. https://doi.org/10.1155/2022/1027495
55. Abigail Naa Korkor Adjei, George Tweneboah, **Peterson Owusu Junior** (2022). Interdependence of economic policy uncertainty and business cycles in selected emerging market economies. *Journal of Financial Economic Policy*. https://doi.org/10.1108/jfep-07-2021-0193
56. Emmanuel Asafo-Adjei, Siaw Frimpong, **Peterson Owusu Junior**, Anokye Mohammed Adam, Ebenezer Boateng, Robert Ofori Abosompim (2022). Multi-Frequency Information Flows between Global Commodities and Uncertainties: Evidence from COVID-19 Pandemic. *Complexity*. https://doi.org/10.1155/2022/6499876
57. Abigail Naa Korkor Adjei, George Tweneboah, **Peterson Owusu Junior** (2022). Nonlinear Causal Relationship Between Economic Policy Uncertainty and Macroeconomic Variables in Selected Emerging Market Economies. *Annals of Financial Economics*. https://doi.org/10.1142/s2010495222400024
58. **Peterson Owusu Junior**, Nagaratnam Jeyasreedharan, Imhotep Paul Alagidede (2022). On the goodness-of-fits of the generalized lambda distribution on high-frequency stock index returns. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2022.2095764
59. Ebenezer Boateng, **Peterson Owusu Junior**, Anokye M. Adam, Mac Jr. Abeka, Thobekile Qabhobho, Emmanuel Asafo-Adjei (2022). Quantifying Information Flows among Developed and Emerging Equity Markets. *Mathematical Problems in Engineering*. https://doi.org/10.1155/2022/2462077
60. Thobekile Qabhobho, Emmanuel Asafo-Adjei, **Peterson Owusu Junior**, Anokye M. Adam (2022). Quantifying information transfer between Commodities and Implied Volatilities in the Energy Markets: A Multi-frequency Approach. *International Journal of Energy Economics and Policy*. https://doi.org/10.32479/ijeep.13403
61. Ahmed Bossman, **Peterson Owusu Junior**, Aviral Kumar Tiwari (2022). RETRACTED: Dynamic connectedness and spillovers between Islamic and conventional stock markets: time- and frequency-domain approach in COVID-19 era. *Heliyon*. Retracted. https://doi.org/10.1016/j.heliyon.2022.e09215
62. Bernice Nkrumah-Boadu, **Peterson Owusu Junior**, AnokyeM Adam, Emmanuel Asafo-Adjei (2022). Safe haven, hedge and diversification for African stocks: cryptocurrencies versus gold in time-frequency perspective. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2022.2114171
63. Samuel Kwaku Agyei, **Peterson Owusu Junior**, Ahmed Bossman, Emmanuel Yaw Arhin (2022). Situated Information Flow between Food Commodity and Regional Equity Markets: An EEMD-Based Transfer Entropy Analysis. *Discrete Dynamics in Nature and Society*. https://doi.org/10.1155/2022/3938331
64. Samuel Kwaku Agyei, **Peterson Owusu Junior**, Ahmed Bossman, Emmanuel Asafo-Adjei, Oliver Asiamah, Anokye Mohammed Adam (2022). Spillovers and contagion between BRIC and G7 markets: New evidence from time-frequency analysis. *PLoS ONE*. https://doi.org/10.1371/journal.pone.0271088
65. **Peterson Owusu Junior**, Samuel Kwaku Agyei, Anokye Mohammed Adam, Ahmed Bossman (2022). Time-frequency connectedness between food commodities: New implications for portfolio diversification.

Environmental Challenges. https://doi.org/10.1016/j.envc.2022.100623

66. Mobeen Ur Rehman, **Peterson Owusu Junior**, Nasir Ahmad, Xuan Vinh Vo (2022). Time-varying risk analysis for commodity futures. *Resources Policy*. https://doi.org/10.1016/j.resourpol.2022.102905
67. **Peterson Owusu Junior**, Siaw Frimpong, Anokye M. Adam, Samuel K. Agyei, Emmanuel N. Gyamfi, Daniel Agyapong, George Tweneboah (2021). COVID-19 as Information Transmitter to Global Equity Markets: Evidence from CEEMDAN-Based Transfer Entropy Approach. *Mathematical Problems in Engineering*. https://doi.org/10.1155/2021/8258778
68. Emmanuel Asafo-Adjei, Ebenezer Boateng, Zangina Isshaq, Anthony Adu-Asare Idun, **Peterson Owusu Junior**, Anokye M. Adam (2021). Financial sector and economic growth amid external uncertainty shocks: Insights into emerging economies. *PLoS ONE*. https://doi.org/10.1371/journal.pone.0259303
69. **Peterson Owusu Junior**, Aviral Kumar Tiwari, George Tweneboah, Emmanuel Asafo-Adjei (2021). GAS and GARCH based value-at-risk modeling of precious metals. *Resources Policy*. https://doi.org/10.1016/j.resourpol.2021.102456
70. Kola Ijasan, **Peterson Owusu Junior**, George Tweneboah, Anokye M. Adam (2021). How does South Africa's real estate investment trusts integrate with major global REITs markets? A time-frequency approach. *Scientific African*. https://doi.org/10.1016/j.sciaf.2021.e00993
71. Emmanuel Asafo-Adjei, **Peterson Owusu Junior**, Anokye M. Adam (2021). Information Flow between Global Equities and Cryptocurrencies: A VMD-Based Entropy Evaluating Shocks from COVID-19 Pandemic. *Complexity*. https://doi.org/10.1155/2021/4753753
72. Ebenezer Boateng, Anokye M. Adam, **Peterson Owusu Junior** (2021). Modelling the heterogeneous relationship between the crude oil implied volatility index and African stocks in the coronavirus pandemic. *Resources Policy*. https://doi.org/10.1016/j.resourpol.2021.102389
73. George Tweneboah, Michael E. Asamoah, **Peterson Owusu Junior** (2021). On Exchange Rate Predictability and Adaptive Market Hypothesis in South Africa. *Journal of African Business*. https://doi.org/10.1080/15228916.2021.1975488
74. **Peterson Owusu Junior**, Imhotep Paul Alagidede, Aviral Kumar Tiwari (2021). On the Elicitability and Risk Model Comparison of Emerging Markets Equities. *Mathematical and Computational Applications*. https://doi.org/10.3390/mca26030063
75. **Peterson Owusu Junior**, Anokye M. Adam, Emmanuel Asafo-Adjei, Ebenezer Boateng, Zulaiha Hamidu, Eric Awotwe (2021). Time-frequency domain analysis of investor fear and expectations in stock markets of BRIC economies. *Heliyon*. https://doi.org/10.1016/j.heliyon.2021.e08211
76. **Peterson Owusu Junior**, Aviral Kumar Tiwari, Hemachandra Padhan, Imhotep Alagidede (2020). Analysis of EEMD-based quantile-in-quantile approach on spot- futures prices of energy and precious metals in India. *Resources Policy*. https://doi.org/10.1016/j.resourpol.2020.101731
77. **Peterson Owusu Junior**, George Tweneboah (2020). Are there asymmetric linkages between African stocks and exchange rates? *Research in International Business and Finance*. https://doi.org/10.1016/j.ribaf.2020.101245
78. **Peterson Owusu Junior**, Anokye M. Adam, George Tweneboah (2020). Connectedness of cryptocurrencies and gold returns: Evidence from frequency-dependent quantile regressions. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2020.1804037
79. Precious Adaku Enwereuzoh, Jones Odei-Mensah, **Peterson Owusu Junior** (2020). Crude oil shocks and African stock markets. *Research in International Business and Finance*. https://doi.org/10.1016/j.ribaf.2020.101346
80. George Tweneboah, **Peterson Owusu Junior**, Seyram Pearl Kumah (2020). Modelling the asymmetric linkages between spot gold prices and African stocks. *Research in International Business and Finance*. https://doi.org/10.1016/j.ribaf.2020.101246
81. **Peterson Owusu Junior**, Imhotep Alagidede, George Tweneboah (2020). Shape-shift contagion in emerging markets equities: evidence from frequency- and time-domain analysis. *Economics and Business Letters*. https://doi.org/10.17811/ebl.9.3.2020.146-156

82. **Peterson Owusu Junior**, George Tweneboah, Anokye M. Adam (2019). Interdependence of Major Exchange Rates in Ghana: A Wavelet Coherence Analysis. *Journal of African Business*. https://doi.org/10.1080/15228916.2019.1583973

83. **Peterson Owusu Junior**, George Tweneboah, Kola Ijasan, Nagaratnam Jeyasreedharan (2019). Modelling return behaviour of global real estate investment trusts equities. *Journal of European real estate research*. https://doi.org/10.1108/jerer-09-2018-0043

84. Kola Ijasan, George Tweneboah, Maurice Omane-Adjepong, **Peterson Owusu Junior** (2019). On the global integration of REITs market returns: A multiresolution analysis. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2019.1690211

85. **Peterson Owusu Junior**, Imhotep Alagidede (2019). Risks in emerging markets equities: Time-varying versus spatial risk analysis. *Physica A Statistical Mechanics and its Applications*. https://doi.org/10.1016/j.physa.2019.123474

86. Carl H. Korkpoe, **Peterson Owusu** (2018). Behaviour of Johannesburg Stock Exchange All Share Index Returns - An Asymmetric GARCH and News Impact Effects Approach. *RePEc: Research Papers in Economics*.

87. **Peterson Owusu Junior**, Baidoo Kwaku Boafo, Bright Kwesi Awuye, Kwame Bonsu, Henry Obeng-Tawiah (2018). Co-movement of stock exchange indices and exchange rates in Ghana: A wavelet coherence analysis. *Cogent Business & Management*. https://doi.org/10.1080/23311975.2018.1481559

88. **Peterson Owusu Junior**, Anokye M. Adam, George Tweneboah (2017). Co-movement of real exchange rates in the West African Monetary Zone. *Cogent Economics & Finance*. https://doi.org/10.1080/23322039.2017.1351807

89. **Peterson Owusu Junior**, Carl H. Korkpoe (2017). Generalised Lambda Distributions by Method of Moments and Maximum Likelihood using the JSE-ASI Returns. *Asian Journal of Finance & Accounting*. https://doi.org/10.5296/ajfa.v9i1.10913

90. Carl H. Korkpoe, **Peterson Owusu** (2016). Volatility Comparison of the GSE All Share Index Returns using Student t and Normal-GARCH models. *Journal of Management and Research*.

Conference papers 3

1. Gaurav Kabra, Sarveshwar Kumar Inani, Arun Balodi, **Peterson Owusu Junior** (2023). Exploring the Trends of Bitcoin Research in COVID-19 Era: A Bibliometric Study. *2023 3rd International Conference on Innovative Sustainable Computational Technologies (CISCT)*. https://doi.org/10.1109/cisct57197.2023.10351323

2. Sarveshwar Kumar Inani, Harsh Pradhan, Sonam Arora, Ankita Nagpal, **Peterson Owusu Junior** (2023). Forecasting Stock Market Using Artificial Neural Networks: A Performance Analysis. *2023 Global Conference on Information Technologies and Communications (GCITC)*. https://doi.org/10.1109/gcitc60406.2023.10426212

3. Sarveshwar Kumar Inani, Gaurav Kabra, Gaurav Nagpal, **Peterson Owusu** (2023). Unraveling the Landscape of Bitcoin Research Using Machine Learning: A Topic Modelling Approach. *2023 International Conference on Electrical, Electronics, Communication and Computers (ELEXCOM)*. https://doi.org/10.1109/elexcom58812.2023.10370536