



TO MAGNIFICO RETTORE OF UNIVERSITA' DEGLI STUDI DI MILANO

ID CODE 6721

I the undersigned asks to participate in the public selection, for qualifications and examinations, for the awarding of a type B fellowship at **Dipartimento di "Economia, Management e Metodi Quantitativi – - CUP: G53D23002100006**

Scientist- in - charge: Prof. VANDONE DANIELA

**Dr. Muhammad Rehan**

## CURRICULUM VITAE

### PERSONAL INFORMATION

Surname	Rehan
Name	Muhammad

### PRESENT OCCUPATION

Appointment	Structure
Ph.D. in Accounting and Finance	

### EDUCATION AND TRAINING

Degree	Course of studies	University	year of achievement of the degree
Degree	Accounting and Finance	Tokat Gaziosmanpasa University	2024 January
Specialization	Finance		
PhD	Accounting and Finance	Tokat Gaziosmanpasa University	2024 January
Master	Finance	Mohammad Ali Jinnah University Karachi	June -2019
Degree of medical specialization			
Degree of European specialization			
Other			



## REGISTRATION IN PROFESSIONAL ASSOCIATIONS

Date registration	of Association	City

## FOREIGN LANGUAGES

Languages	level of knowledge
English	Proficiency (PTE exams)
Turkish	Basic (B2)

## AWARDS, ACKNOWLEDGEMENTS, SCHOLARSHIPS

Year	Description of award
2018-19	Master program scholarship awarded
2023	Publication incentive awarded by Turkey
2024	94.42 % in Ph.D. which is 4 out 4 CGPA

## TRAINING OR RESEARCH ACTIVITY

description of activity:

### Publication in the year 2023

1. Examining the efficiency of stock markets using multifractal detrended fluctuation analysis. Empirical evidence from OIC Countries during the GFC and COVID-19 Pandemic accepted for publication in Journal of Risk Finance Emerald. (ESCI, SCOPUS)
2. 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)
3. 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.
4. 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)
5. Jahanzaib, A. L. V. İ., & REHAN, M. HERDING BEHAVIOR IN ISLAMIC INDICES. Malatya Turgut Özal Üniversitesi İşletme ve Yönetim Bilimleri Dergisi, 4(2), 210-220.

### Publication in year 2022:



6. 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)
7. Alvi, J., Rehan, M., & Mohiuddin, I. (2022). Empirical Analysis of Fiscal Imbalance in Pakistan. *Market Forces*, 17(1), 23-40. (Y category)
8. Alvi, J., & Rehan, M. (2022). *Global Journal of Business, Economics and Management: Current Issues*.

## Publication in year 2021:

9. 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. (Y category)
10. Mohiuddin, I., Alvi, J., Inam, S. G., & Rehan, M. (2021). Impact of Crude Oil, Exchange Rate and Gold Price on KSE100 Index: Before & during Covid-19 Pandemic by using VAR model. *Journal of Contemporary Issues in Business and Government Vol*, 27(06).
11. 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)
12. AMIN, M., ALVI, J., & REHAN, M. (2021). COMPARING CONNECTION BETWEEN STOCK PRICE & DIVIDEND POLICY IN PUBLIC AND PRIVATE SECTOR: PAKISTAN EVIDENCE. *Financial Studies*, 56.
13. Alvi, J., Rehan, M., Mohiuddin, I., & ud din Abbasi, F. (2021). Investment Choices in Bearish and Bullish Capital Markets: A Case of Mutual Fund Association of Pakistan. *Jinnah Business & Economics Research Journal (JBERJ)*, Vol – I, Issue – I

## Publication in year 2020:

14. Alvi, J., Rehan, M., & Saeed, S. (2020). Modified Sharpe Ratio Application in Calculation of Mutual Fund Star Ranking. *Global Journal of Business, Economics, and Management: Current Issues*, 10(1), 58-82.
15. Nazir, A., Alvi, J., & Rehan, M. (2020). Stock Price Anomalies in Contrast to Stock Performance Predictors—A Comprehensive Study of Cement Industry in Pakistan. Nazir, A., Alvi, J., & Rehan, M. Stock Price Anomalies in Contrast to Stock Performance Predictors—A Comprehensive Study of Cement Industry in Pakistan.
16. Rehan, M., Alvi, J., & Ibraheem Hussein, H. (2020). Foreign Exchange Market, Energy and Gold Price Influencing Conventional and Islamic Indices (Pakistan Stock Exchange). *Energy and Gold Price Influencing Conventional and Islamic Indices (Pakistan Stock Exchange)* (May 6, 2020).
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. (2020). Factors affecting mutual fund performance in Pakistan. *Global Journal of Business, Economics and Management: Current Issues*, 10(2), 124-143.
19. Rehan, M., Alvi, J., & Hussein, H. I. (2020). Do Leverage and Dividend Policy Affect the Profitability of Cement Sector in Pakistan. *WORLDWIDE JOURNAL OF RESEARCH*, 1(3), 19-26.

**Publication in year 2019:**

20. Rehan, M., Alvi, J., & Khatri, S. (2019). The Role of Capital Structure on Firm's Profitability of Listed Cement Sector in Pakistan Stock Exchange. Saudi Journal of Economics and Finance, 3(3), 107-116.
21. Alvi, J., Rehan, M., & Khatri, S. (2019). Role of Sovereign Indicators in the Performance of the Stock Market of Pakistan. Journal of Finance and Economics, 7(2), 52-61.

**PROJECT ACTIVITY**

Year	Project

**PATENTS**

Patent

**CONGRESSES AND SEMINARS**

Date	Title	Place
2023-Oct.	Testing Time-varying Market Efficiency in Borsa Istanbul During the Russia-Ukraine Conflict	Sivas Turkey
May-2019	Presenter Pakistan Business Research Conference PBRC2019	Karachi, Pakistan

**PUBLICATIONS**

Books
[title, place, publishing house, year ...]
[title, place, publishing house, year ...]
[title, place, publishing house, year ...]

Articles in reviews
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Comparative Analysis of Sectoral Time-Varying Market Efficiency in the Russian Stock Market during the COVID-19 Outbreak and the Russia-Ukraine Conflict under review in international journal of emerging markets Emerald. (SSCI, SCOPUS)

Trade, Renewable Energy, and Financial Development: Analyzing Carbon Emission Correlations in G7 and BRICS Nations submitted to International Journal of Energy Sector Management (SCIE, SCOPUS)

Testing Time-Varying Market Efficiency in Borsa Istanbul during the Russia-Ukraine Conflict: General and Sectoral Evidence with MF-DFA Approach submitted to Heliyon, (SSCI, Scopus)

Congress proceedings

[title, structure, place, year]

[title, structure, place, year]

[title, structure, place, year]

## OTHER INFORMATION

Expert in Software: Eviews, Stata, PLS-SEM, SPSS, Intermediate level of knowledge in R program,

Declarations given in the present curriculum must be considered released according to art. 46 and 47 of DPR n. 445/2000.

The present curriculum does not contain confidential and legal information according to art. 4, paragraph 1, points d) and e) of D.Lgs. 30.06.2003 n. 196.

Please note that CV WILL BE PUBLISHED on the University website and It is recommended that personal and sensitive data should not be included. This template is realized to satisfy the need of publication without personal and sensitive data.

Please DO NOT SIGN this form.

Place and date: 03-07-2024, \_\_\_\_\_