



UNIVERSITY OF PRETORIA
CURRICULUM VITAE: RANGAN GUPTA
 Last Updated: 09 September 2020

Economic and Management Sc

1. BIOGRAPHICAL SKETCH

1.1 GENERAL INFORMATION					
Surname		Gupta		Staff No.	
First names		Rangan		SA ID Number	
Citizenship	South Africa	Title	Prof	Gender	Male
Place of birth				Date of birth	
Population group			Indian		
Department		Economics		Position	
E-mail		rangan.gupta@up.ac.za			
Date of appointment		18 August 2005		Permanent fulltime 40 hours per week	

Degree / Diploma	Country	Higher education institution	Year	Distinctions
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1.3 WORK EXPERIENCE TO DATE *(listed from most recent/current position)*

Name of employer	Country	Capacity/Position	Period (From – To)
University of Connecticut	United States	Graduate Assistant, Department of Economics	2000/08 - 2005/05 (4.8 yrs)
University of Pretoria	South Africa	Professor, Department of Economics	2009/07 - Current (11.2 yrs)
University of Pretoria	South Africa	Associate Professor, Department of Economics	2007/07 - 2009/06 (2 yrs)
University of Pretoria	South Africa	Senior Lecturer, Department of Economics	2005/08 - 2007/06 (1.9 yrs)

1.4 PROFESSIONAL REGISTRATIONS

Registration	Country	Institution / Professional Body	Year
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2. TEACHING ACTIVITIES

2.1 COURSES PRESENTED

Course presented	Country	Years presented	Institution	Level (e.g. second year, Masters)	Self-developed (Yes or No)
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2.2 OTHER EDUCATION AND PEDAGOGIC COURSES PRESENTED

Course	Country	Year	Institution
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3. TEACHING OUTPUTS

3.1 TEXTBOOKS AND CHAPTERS IN TEXTBOOKS

Textbook title	Names of all the authors	Publishers	Year of publication	Page numbers	Edition
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3.2 EDUCATIONAL PUBLICATIONS AND PAPERS AT EDUCATIONAL CONFERENCES

Details	Year	Details on Publication/paper
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3.3 EDUCATIONAL PRODUCTS DEVELOPED

Name of product	Year	Description of product
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4. OTHER TEACHING CONTRIBUTIONS

4.1 MEMBERSHIP OF NATIONAL AND INTERNATIONAL TEACHING BODIES

Scientific association/Society	Country	Year joined	Registration end date	Involvement
American Real Estate Society		0		
Economic Association of South Africa		0		
Economic Research Southern Africa		0		
Econometric Society		0		
Eastern Economic Association		0		
African Econometric Society		0		
Society for the Study of Emerging Markets		0		

4.2 PARTICIPATION IN NATIONAL AND INTERNATIONAL TEACHING ASSOCIATIONS, BODIES, COMMITTEES

Association /Body /Committee	Year	Registration end date	Type & extent of participation
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5. RESEARCH ACTIVITIES

5.1 SUPERVISION OR CO-SUPERVISION OF DOCTORAL STUDENTS WHO HAVE COMPLETED DEGREES

Name of student	Degree/Title of dissertation/thesis and date completed	Supervisor	Co-supervisor(s)	Duration of studies (years)
Albert H. de Wet	A Macro-Econometric Framework for Credit Portfolio Modelling in South Africa - 0	Prof. Rangan Gupta	Prof. Renee van Eyden	0
Anguyo Francis Leni	Monetary Policy in Low Income African Countries: The Case of Uganda - 0	Prof. Rangan Gupta	Dr. Kevin Kotze	0
Beatrice D. Simo Kengne	Essays on Determinants and Spillovers of South African Housing Market - 0	Prof. Rangan Gupta	Prof. Manoel Bittencourt	0
Charl Jooste	Essays on Fiscal Policy - 0	Prof. Rangan Gupta	Prof. Ruthira Naraidoo	0
Dave Liu	Forecasting with DSGE Models - 0	Prof. Rangan Gupta	Prof. Eric Schaling	0
Emmanuel Ziramba	Essays on Public Finance and Economic Growth using Dynamic General Equilibrium Models - 0	Prof. Rangan Gupta	Prof. Ruthira Naraidoo	0
Josine Uwilingiye	Evaluating the Inflation Targeting Regime in South Africa - 0	Prof. Rangan Gupta	Prof. Ruthira Naraidoo	0
Kasai Ndahiriwe	Analysis of Monetary Policy Rules for South Africa - 0	Prof. Rangan Gupta	Prof. Ruthira Naraidoo	0
Kirsten Thompson	Essays on the Financial Conditions Index for South Africa - 0	Prof. Rangan Gupta	Dr. Christiane Baumeister and Prof. Renee van Eyden	0
Laban K. Chesang	Essays in Monetary and Fiscal Policy - 0	Prof. Rangan Gupta	Prof. Ruthira Naraidoo	0
Leroi J. Raputsoane	Monetary Policy Preferences and Inflation Targeting Rules - 0	Prof. Rangan Gupta	Prof. Ruthira Naraidoo	0
Mampho P. Modise	Essays on the Determinants, Spillovers and Predictability of the South African Stock Returns - 0	Prof. Rangan Gupta	Dr. Christiane Baumeister	0
Olusegun A. Akanbi	Macro-Econometric Modelling for the Nigerian Economy: Growth-Poverty Gap Analysis - 0	Prof. Rangan Gupta	Prof. Charlotte du Toit	0
Shinhye Chang	Essays on Inequality and Growth in the US - 0	Prof. Rangan Gupta	Prof. Stephen M. Miller	0
Thabo M. Mokoena	Finding Empirical Solutions to the Three Major Puzzles of Exchange Rate Economics: Applications in Respect of South African Macroeconomic Data - 0	Prof. Rangan Gupta	Prof. Renee van Eyden	0

5.2 SUPERVISION OR CO-SUPERVISION OF MASTER'S STUDENTS WHO HAVE COMPLETED DEGREES

Name of student	Degree/Title of dissertation/thesis and date completed	Supervisor	Co-supervisor(s)	Duration of studies (years)
Akhona Myataza	Political Cycles in the United States and Stock Market Volatility in other Advanced Economies: An EGARCH Approach - 0	Prof. Rangan Gupta		0
Devon Smithers	Convergence in U.S. Metropolitan Statistical Areas - 0	Prof. Rangan Gupta		0
Elizabeth M. Ueckermann	A Panel Bargaining Model within Regional Boundaries of the South African Grain Industry - 0		Prof. James. N. Blignaut	0
Elmarie Nel	The Causal Relationship between Energy Consumption and Economic Growth in South Africa: New Evidence from Asymmetric Causality in Frequency Domain - 0	Prof. Rangan Gupta		0
Esti van Wyk de Vries	Intertemporal Portfolio Allocation and Hedging Demand: An Application to South Africa - 0	Prof. Rangan Gupta	Prof. Renee van Eyden	0
Faaiga Hartley	The Role of Asset Prices in Forecasting Inflation and Output in South Africa - 0	Prof. Rangan Gupta		0
Frederick W. Deale	Does Debt Ceiling and Government Shutdown Help in Forecasting the US Equity Risk Premium? - 0	Prof. Rangan Gupta		0
Janneke L. Dlamini	Revisiting the Causality between Electricity Consumption and Economic Growth in South Africa: A Bootstrap Rolling-Window Approach - 0	Prof. Rangan Gupta	Dr. Roula Inglesi-Lotz	0
Josine Uwilingiye	Temporal Causality between Budget Deficit and Interest Rate: The Case of South Africa - 0	Prof. Rangan Gupta		0
Kasai Ndahiriwe	Temporal Causality between Taxes and Public Expenditures and Taxes: The Case of South Africa - 0	Prof. Rangan Gupta		0
Nangamso C. Manjezi	Can Debt Ceiling and Government Shutdown Predict US Real Stock Returns? A Bootstrap Rolling-Window Approach - 0	Prof. Rangan Gupta		0
Olorato Gadinabokao	Does the SARB Respond to Oil Price Movements? Historical Evidence from the Frequency Domain - 0	Prof. Rangan Gupta		0
Pei-Pei Chen	Openness and Growth in the SADC Region - 0	Prof. Rangan Gupta		0
Riane de Bruyn	Forecasting the Rand-Dollar and Rand-Pound Exchange Rates using Dynamic Model Averaging - 0	Prof. Rangan Gupta	Prof. Renee van Eyden	0
Roulof Hefer	Oil Price and Consumer Price Nexus in South Africa Revisited: A Novel Asymmetric Causality Approach - 0	Prof. Rangan Gupta		0
Samual Zita	An Econometric Model of the Metical-Rand Exchange Rate - 0	Prof. Rangan Gupta		0
Shinhye Chang	Persistence in Precious Metal Prices: A Fractional Integration Approach with Structural Breaks - 0	Prof. Rangan Gupta		0
Vittorio Peretti	Do House Prices Impact Consumption and Interest Rate in South Africa? Evidence from a Time-Varying Vector Autoregressive Model - 0	Prof. Rangan Gupta	Dr. Roula Inglesi-Lotz	0
Wendy V. Nyakabawo	Temporal Causality between House Prices and Output in the U.S.: A Bootstrap Rolling-Window Approach - 0	Prof. Rangan Gupta	Dr. Sonali Das	0
Wilson Donzwa	Volatility Spillovers between Interest Rates and Equity Markets of	Prof. Rangan Gupta		0

5.2 SUPERVISION OR CO-SUPERVISION OF MASTER'S STUDENTS WHO HAVE COMPLETED DEGREES				
Name of student	Degree/Title of dissertation/thesis and date completed	Supervisor	Co-supervisor(s)	Duration of studies (years)
	Developed Economies - 0			
Yanele Nyamela	Frequency-Dependent Real-Time Effects of Uncertainty in the United States: Evidence from Daily Data - 0	Prof. Rangan Gupta		0
Zintle Twala	Does Liquidity Risk Explain the Time-Variation in Asset Correlations? Evidence from Stocks, Bond and Commodities - 0	Prof. Rangan Gupta		0

5.3 CURRENT POST-GRADUATE STUDENTS					
Name of student	Degree enrolled for and date of first registration	Project title	Supervisor	Co-supervisor(s)	Year of registration
Philton Makena	-	☒Essays on General Equilibrium Models with Imperfections	Prof. Rangan Gupta		0
Wendy V. Nyakabawo	-	☒Essays on the U.S. Housing Market	Prof. Rangan Gupta		0
Xolaini Sibande	-	☒Essays on Stock Markets	Prof. Rangan Gupta		0

6. RESEARCH FUNDS

6.1 RESEARCH FUNDS				
Origin of research funds	Country	Title of research project or programme	Duration	Value of Funding awarded

7. RESEARCH OUTPUTS

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
Journal Article	2017	0	Rangan Gupta	2017 - IBSS Journals	Economic change and restructuring	50	Pages 367 - 386	South Africa's inflation persistence: A quantile regression framework	
Journal Article	2017	2	Rangan Gupta	2017 - IBSS Journals	Frontiers in finance and economics	14	Pages 20 - 49	Components of economic policy uncertainty and predictability of US stock returns and volatility: Evidence from a nonparametric causality-in-quantile approach	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	JOURNAL OF POLICY MODELING	39	Pages 1052 - 1064	The impact of US policy uncertainty on the monetary effectiveness in the Euro area	
Journal Article	2017	3	Rangan Gupta	2017 - ISI Combined List	International Finance	20	Pages 289 - 316	Do leading indicators forecast U.S. recessions? A	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
								nonlinear re-evaluation using historical data	
Journal Article	2017	2	Rangan Gupta	2017 - IBSS Journals	Journal of real estate literature	25	Pages 409 - 425	Asymmetric behavior in nominal and real housing prices: Evidence from emerging and advanced economies	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	RESOURCES POLICY	51	Pages 77 - 84	The effect of investor sentiment on gold market return dynamics: Evidence from a nonparametric causality-in-quantiles approach	
Journal Article	2017	1	Rangan Gupta	2017 - ISI Combined List	Energy Sources Part B-Economics Planning and Policy	12	Pages 24 - 31	Energy consumption and economic growth nexus in South Africa: Asymmetric frequency domain approach	
Journal Article	2017	11	Rangan Gupta	2017 - ISI Combined List	APPLIED ECONOMICS	47	Pages 1047 - 1054	Long memory, economic policy uncertainty and forecasting US inflation: A Bayesian VARFIMA approach	
Journal Article	2017	1	Rangan Gupta	2017 - ISI Combined List	Energy Sources Part B-Economics Planning and Policy	12	Pages 40 - 46	Does the SARB respond to oil price movements? Historical evidence from the frequency domain	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	ENERGY ECONOMICS	66	Pages 270 - 278	The role of oil prices in the forecasts of South African interest rates: A Bayesian approach	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	ENERGY ECONOMICS	61	Pages 72 - 86	Common cycles and common trends in the stock and oil markets: Evidence from more than 150 years of data	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	International Review of Economics & Finance	48	Pages 269 - 279	Do cay and cayMS predict stock and housing returns? Evidence from a nonparametric causality test	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	ENERGY ECONOMICS	62	Pages 61 - 69	Oil price shocks and China's economy: Reactions of the monetary policy to oil price shocks	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Empirica	44	Pages 121 - 146	International stock return predictability: Is the role of U.S. time-varying?	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Empirica	44	Pages 175 - 201	The relationship between population growth and standard-of-living growth over 1870-2013: Evidence from a bootstrapped panel Granger causality test	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
Journal Article	2017	1	Rangan Gupta	2017 - ISI Combined List	OPEN ECONOMIES REVIEW	28	Pages 47 - 59	The role of current account balance in forecasting the US equity premium: Evidence from a quantile predictive regression approach	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Computational Economics	49	Pages 83 - 97	Forecasting home sales in the four census regions and the aggregate US economy using singular spectrum analysis	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS	469	Pages 604 - 624	Do trend extraction approaches affect causality detection in climate change studies?	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	North American Journal of Economics and Finance	40	Pages 63 - 72	Do precious metal prices help in forecasting South African inflation?	
Journal Article	2017	8	Rangan Gupta	2017 - ISI Combined List	APPLIED ECONOMICS LETTERS	24	Pages 510 - 514	The US real GNP is trend-stationary after all	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	JOURNAL OF FORECASTING	36	Pages 109 - 121	The informational content of the term spread in forecasting the US inflation rate: A nonlinear approach	
Journal Article	2017	24	Rangan Gupta	2017 - ISI Combined List	APPLIED ECONOMICS	49	Pages 2316 - 2321	Forecasting inflation in an inflation targeting economy: Structural versus nonstructural models	
Journal Article	2017	2	Rangan Gupta	2017 - ISI Combined List	Energy Sources Part B-Economics Planning and Policy	12	Pages 138 - 146	The causal relationship between coal consumption and economic growth in the BRICS countries: Evidence from panel-Granger causality tests	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	SOCIAL INDICATORS RESEARCH	131	Pages 127 - 542	Are health care expenditures and personal disposable income characterised by asymmetric behaviour? Evidence from US state-level data	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Journal of International Financial Markets Institutions & Money	48	Pages 178 - 191	Impact of US uncertainties on emerging and mature markets: Evidence from a quantile-vector autoregressive approach	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Finance Research Letters	21	Pages 206 - 213	The depreciation of the Pound post-Brexit: Could it have been predicted?	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	ANNALS OF TOURISM RESEARCH	63	Pages 112 - 127	Forecasting accuracy evaluation of tourist arrivals	

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Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	RENEWABLE & SUSTAINABLE ENERGY REVIEWS	69	Pages 551 - 558	Are there Environmental Kuznets Curves for US state-level CO2 emissions?	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	ENERGY ECONOMICS	62	Pages 181 - 186	Forecasting oil and stock returns with a Qual VAR using over 150 years of data	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	RENEWABLE & SUSTAINABLE ENERGY REVIEWS	69	Pages 692 - 704	Modeling and forecasting the volatility of carbon dioxide emission allowance prices: A review and comparison of modern volatility models	
Journal Article	2017	0	Rangan Gupta	2017 - IBSS Journals	Journal of developing areas	51	Pages 19 - 31	Development, poverty and inequality: A spatial analysis of South African provinces	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	ECONOMIC MODELLING	64	Pages 74 - 81	Can volume predict Bitcoin returns and volatility? A quantiles-based approach	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	North American Journal of Economics and Finance	41	Pages 31 - 42	Does US news impact Asian emerging markets? Evidence from nonparametric causality-in-quantiles test	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	SOCIAL INDICATORS RESEARCH	131	Pages 393 - 405	Persistence, mean-reversion and non-linearities in infant mortality rates	
Journal Article	2017	0	Rangan Gupta	2017 - Scopus Journals	Pacific Basin Finance Journal	42	Pages 60 - 82	Financial tail risks in conventional and Islamic stock markets: A comparative analysis	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	North American Journal of Economics and Finance	41	Pages 44 - 56	Do terror attacks affect the dollar-pound exchange rate? A nonparametric causality-in-quantiles analysis	
Journal Article	2017	2	Rangan Gupta	2017 - IBSS Journals	Journal of economic studies	44	Pages 282 - 293	South Africa's economic response to monetary policy uncertainty	
Journal Article	2017	0	Rangan Gupta	2017 - Scopus Journals	Research in International Business and Finance	41	Pages 377 - 386	Can (unusual) weather conditions in New York predict South African stock returns?	
Journal Article	2017	2	Rangan Gupta	2016 - IBSS Journals	Journal of real estate literature	24	Pages 345 - 357	Impact of activity tax in the property-owning and subletting of fixed property sectors on the South African Economy: A CGE analysis	

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Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
Journal Article	2017	0	Rangan Gupta	2017 - Scopus Journals	Research in International Business and Finance	41	Pages 362 - 376	Merger and acquisitions in South African banking: A network DEA model	
Journal Article	2017	0	Rangan Gupta	2017 - Scopus Journals	Research in International Business and Finance	42	Pages 1 - 8	Has the correlation of inflation and stock prices changed in the United States over the last two centuries?	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Journal of Applied Economics	20	Pages 105 - 120	The growth-inflation nexus for the US from 1801 to 2013: A semiparametric approach	
Journal Article	2017	4	Rangan Gupta	2017 - IBSS Journals	Journal of developing areas	51	Pages 15 - 24	Does the U.S. macroeconomic news make the South African stock market riskier?	
Journal Article	2017	1	Rangan Gupta	2017 - ISI Combined List	Economic Systems	41	Pages 98 - 108	The time-varying correlation between output and prices in the United States over the period 1800-2014	
Journal Article	2017	2	Rangan Gupta	2017 - ISI Combined List	AFRICAN DEVELOPMENT REVIEW-REVUE AFRICAINE DE DEVELOPPEMENT	29	Pages 319 - 336	The impact of oil price on South African GDP growth: A Bayesian Markov switching-VAR analysis	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS	483	Pages 423 - 437	Income inequality: A complex network analysis of US states	
Journal Article	2017	0	Rangan Gupta	2017 - IBSS Journals	Journal of multinational financial management	40	Pages 92 - 102	Economic policy uncertainty and stock market returns in PacificRim countries: Evidence based on a Bayesian panel VAR model	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	International Review of Economics & Finance	51	Pages 283 - 294	The efficiency of the art market: Evidence from variance ratio tests, linear and nonlinear fractional integration approaches	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Empirical Economics	53	Pages 117 - 135	Forecasting South African macroeconomic variables with a Markov-switching small open-economy dynamic stochastic general equilibrium model	
Journal Article	2017	0	Rangan Gupta	2017 - Scopus Journals	Quarterly Review of Economics and Finance	65	Pages 50 - 60	Does economic policy uncertainty forecast real housing returns in a panel of OECD countries? A Bayesian approach	
Journal Article	2017	0	Rangan Gupta	2017 - Scopus Journals	Quarterly Review of	65	Pages 276 -	Do terror attacks predict gold returns?	

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Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
					Economics and Finance		284	Evidence from a quantile-predictive-regression approach	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	SOCIAL INDICATORS RESEARCH	133	Pages 303 - 316	Convergence of Health Care Expenditures Across the US States: A Reconsideration	
Journal Article	2017	2	Rangan Gupta	2017 - ISI Combined List	Empirical Economics	53	Pages 423 - 439	Time-varying persistence in US inflation	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	ENVIRONMENTAL & RESOURCE ECONOMICS	67	Pages 869 - 883	Persistence, mean-reversion and non-linearities in CO2 emissions: Evidence from the BRICS and G7 countries	
Journal Article	2017	2	Rangan Gupta	2017 - ISI Combined List	SOCIAL INDICATORS RESEARCH	133	Pages 543 - 560	Is economic policy uncertainty related to suicide rates? Evidence from the United States	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Journal of International Financial Markets Institutions & Money	49	Pages 129 - 139	Convergence patterns in sovereign bond yield spreads: Evidence from the Euro area	
Journal Article	2017	5	Rangan Gupta	2017 - ISI Combined List	DEFENCE AND PEACE ECONOMICS	28	Pages 609 - 620	The nexus between military expenditures and economic growth in the BRICS and the US: An empirical note	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	RESOURCES POLICY	54	Pages 53 - 57	Does gold act as a hedge against inflation in the UK? Evidence from a fractional cointegration approach over 1257 to 2016	
Journal Article	2017	4	Rangan Gupta	2017 - Scopus Journals	Journal of Economics and Finance	41	Pages 774 - 793	The effect of gold market speculation on REIT returns in South Africa: A behavioral perspective	
Journal Article	2017	0	Rangan Gupta	2017 - Scopus Journals	Research in International Business and Finance	42	Pages 1173 - 1195	Does country risks predict stock returns and volatility? Evidence from a nonparametric approach	
Journal Article	2017	3	Rangan Gupta	2017 - IBSS Journals	OPEC energy review	41	Pages 226 - 238	Electricity demand in South Africa: Is it asymmetric?	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Sustainability	9	Pages 1 - 18	Do sustainable stocks offer diversification benefits for conventional portfolios? An empirical analysis of risk spillovers and dynamic correlations	
Journal Article	2017	0	Rangan Gupta	2017 - Scopus Journals	International Economics and Economic Policy	14	Pages 691 - 700	On exchange-rate movements and gold-price fluctuations: Evidence for gold-producing	

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Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
								countries from a nonparametric causality-in-quantiles test	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	North American Journal of Economics and Finance	42	Pages 640 - 653	The international REIT's time-varying response to the U.S. monetary policy and macroeconomic surprises	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Empirical Economics	53	Pages 879 - 889	The role of news-based uncertainty indices in predicting oil markets: a hybrid nonparametric quantile causality method	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	Finance Research Letters	23	Pages 165 - 173	Geopolitical risks and the oil-stock nexus over 1899-2016	
Journal Article	2017	0	Rangan Gupta	2017 - ISI Combined List	JOURNAL OF POLICY MODELING	39	Pages 775 - 789	Evidence of persistence in U.S. short and long-term interest rates	
Journal Article	2017	2	Rangan Gupta	2017 - Scopus Journals	Wine Economics and Policy	6	Pages 80 - 87	Testing the efficiency of the wine market using unit root tests with sharp and smooth breaks	
Journal Article	2015	2	Rangan Gupta	2015 - IBSS Journals	Frontiers in finance and economics	12	57 - 85	Real Estate Market and Uncertainty Shocks: A Novel Variance Causality Approach	
Journal Article	2015	2	Rangan Gupta	2015 - IBSS Journals	International journal of economic policy in emerging economies	8	160 - 190	Revisiting the causality between electricity consumption and economic growth in South Africa: a bootstrap rolling-window approach	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	INTERNATIONAL JOURNAL OF PRODUCTION ECONOMICS	160	66 - 79	Forecasting aggregate retail sales: The case of South Africa	
Journal Article	2015	4	Rangan Gupta	2015 - ISI Combined List	International Journal of Strategic Property Management	19	336 - 345	The dynamic relationship between house prices and output: Evidence from US metropolitan areas	
Journal Article	2015	39	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	4141 - 4152	Forecasting the price of gold	
Journal Article	2015	46	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	4996 - 5011	Volatility transmission between Islamic and conventional equity markets: evidence from causality-in-variance test	
Journal Article	2015	48	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	5204 - 5213	Forecasting US real house price returns over 1831-2013: evidence from copula models	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
Journal Article	2015	60	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	6543 - 6552	Convergence of greenhouse gas emissions among G7 countries	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ENERGY ECONOMICS	52	136 - 141	Is there an Environmental Kuznets Curve for South Africa? A co-summability approach using a century of data	
Journal Article	2015	1	Rangan Gupta	2015 - ISI Combined List	ENERGY EXPLORATION & EXPLOITATION	33	63 - 74	Oil price and consumer price nexus in South Africa revisited: A novel asymmetric causality approach	
Journal Article	2015	4	Rangan Gupta	2015 - ISI Combined List	ENERGY EXPLORATION & EXPLOITATION	33	575 - 590	The asymmetric effect of oil price on growth across US States	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ENERGY POLICY	82	278 - 288	Oil prices and financial stress: A volatility spillover analysis	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS	460	54 - 65	Does sunspot numbers cause global temperatures? A reconsideration using non-parametric causality tests	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS	458	129 - 139	LLPLS bubble indicators over two centuries of the S&P 500 index	
Journal Article	2016	10	Rangan Gupta	2016 - ISI Combined List	REGIONAL STUDIES	50	1728 - 1741	Causal relationship between asset prices and output in the United States: Evidence from the state-level panel granger causality test	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	RENEWABLE & SUSTAINABLE ENERGY REVIEWS	55	221 - 226	Modeling persistence of carbon emission allowance prices	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	RENEWABLE & SUSTAINABLE ENERGY REVIEWS	62	318 - 325	Hydroelectricity consumption and economic growth nexus: Evidence from a panel of ten largest hydroelectricity consumers	
Journal Article	2016	0	Rangan Gupta	2016 - Scopus Journals	Research in International Business and Finance	38	191 - 201	Periodically collapsing bubbles in the South African stock market	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	RESOURCES POLICY	48	77 - 84	Is gold an inflation-hedge? Evidence from an interrupted Markov-switching cointegration model	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	RESOURCES POLICY	49	74 - 80	Does uncertainty move the gold price? New evidence from a nonparametric	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
								causality-in-quantiles test	
Journal Article	2016	2	Rangan Gupta	2016 - ISI Combined List	SOUTHERN ECONOMIC JOURNAL	83	609 - 624	Dynamic spillovers in the United States: stock market, housing, uncertainty, and the macroeconomy	
Journal Article	2015	3	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	207 - 221	DSGE model-based forecasting of modelled and nonmodelled inflation variables in South Africa	
Journal Article	2015	1	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	32 - 53	Are house prices in South Africa really nonstationary? Evidence from SPSM-based panel KSS test with a Fourier function	
Journal Article	2015	8	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	798 - 808	Do sunspot numbers cause global temperatures? Evidence from a frequency domain causality test	
Journal Article	2015	25	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	2649 - 2670	Do we need a global VAR model to forecast inflation and output in South Africa?	
Journal Article	2015	28	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	2985 - 3007	Was the recent downturn in US real GDP predictable?	
Journal Article	2015	6	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	3874 - 3890	US inflation dynamics on long-range data	
Journal Article	2015	22	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS	47	2259 - 2277	The out-of-sample forecasting performance of nonlinear models of regional housing prices in the US	
Journal Article	2015	4	Rangan Gupta	2015 - IBSS Journals	Economia internazionale	68	451 - 467	Does the price of oil help predict inflation in South Africa? Historical evidence using a frequency domain approach	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ECONOMIC MODELLING	44	215 - 228	Forecasting macroeconomic data for an emerging market with a nonlinear DSGE model	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ECONOMIC MODELLING	45	259 - 267	Forecasting the U.S. real house price index	
Journal Article	2015	2	Rangan Gupta	2015 - ISI Combined List	Economic Systems	39	288 - 300	Are stock prices related to the political uncertainty index in OECD countries? Evidence from the bootstrap panel causality test	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ECONOMICS LETTERS	131	83 - 85	Predicting stock returns and volatility using consumption-aggregat	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
								e wealth ratios: A nonlinear approach	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ECONOMICS LETTERS	132	125 - 128	Oil price forecastability and economic uncertainty	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	EMERGING MARKETS FINANCE AND TRADE	51	502 - 524	Can we beat the random-walk model for the South African rand–U.S. dollar and SA rand–UK pound exchange rates? Evidence from dynamic model averaging	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	EMERGING MARKETS FINANCE AND TRADE	51	486 - 501	Testing the out-of-sample forecasting ability of a financial conditions index for South Africa	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	Emerging Markets Review	24	46 - 68	Causality between inflation and inflation uncertainty in South Africa: Evidence from a Markov-switching vector autoregressive model	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ENERGY ECONOMICS	48	18 - 23	Has oil price predicted stock returns for over a century?	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ENERGY ECONOMICS	114	79 - 89	Regime switching model of US crude oil and stock market prices: 1859 to 2013	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	ENERGY ECONOMICS	51	45 - 53	Energy efficiency of selected OECD countries: A slacks based model with undesirable outputs	
Journal Article	2015	2	Rangan Gupta	2015 - IBSS Journals	Journal of developing areas	49	163 - 181	Causality between exports and economic growth in South Africa: Evidence from linear and nonlinear tests	
Journal Article	2015	2	Rangan Gupta	2015 - IBSS Journals	Journal of emerging market finance	14	2019/01/21	Do stock prices impact consumption and interest rate in South Africa? Evidence from a time-varying vector autoregressive model	
Journal Article	2015	1	Rangan Gupta	2015 - IBSS Journals	Journal of housing research	24	107 - 126	House prices and balance of trade dynamics in South Africa: Evidence from an agnostic identification procedure	
Journal Article	2015	1	Rangan Gupta	2015 - IBSS Journals	Journal of international commerce, economics and policy	6	2019/01/14	The impact of exchange rate uncertainty on exports in South Africa	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	JOURNAL OF INTERNATIONAL MONEY AND FINANCE	58	98 - 109	Trends and cycles in historical gold and silver prices	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS	50	339 - 354	Time-varying effects of housing and stock returns on U.S. consumption	
Journal Article	2015	1	Rangan Gupta	2015 - IBSS Journals	Journal of real estate portfolio management	21	53 - 60	Dynamic co-movements between economic policy uncertainty and housing market returns	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	North American Journal of Economics and Finance	33	55 - 73	Temporal causality between house prices and output in the US: A bootstrap rolling-window approach Not approved dept to correct	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	OPEN ECONOMIES REVIEW	27	229 - 250	Does economic policy uncertainty predict exchange rate returns and volatility? Evidence from a nonparametric causality-in-quantiles test	
Journal Article	2016	3	Rangan Gupta	2016 - ISI Combined List	Panoeconomicus	63	273 - 291	Does debt ceiling and government shutdown help in forecasting the US equity risk premium?	
Journal Article	2016	2	Rangan Gupta	2016 - IBSS Journals	Journal of real estate literature	24	345 - 357	Impact of activity tax in the property-owning and subletting of fixed property sectors on the South African Economy: A CGE analysis	
Journal Article	2015	12	Rangan Gupta	2015 - ISI Combined List	APPLIED ECONOMICS LETTERS	22	945 - 950	Are there long-run diversification gains from the Dow Jones Islamic finance index?	
Journal Article	2015	3	Rangan Gupta	2015 - IBSS Journals	Economia internazionale	68	373 - 372	The macroeconomic effects of uncertainty shocks in India	
Journal Article	2015	4	Rangan Gupta	2015 - IBSS Journals	Economia internazionale	68	437 - 450	Causal link between oil price and uncertainty in India	
Journal Article	2015	4	Rangan Gupta	2015 - IBSS Journals	Economia internazionale	68	469 - 491	Time-varying causality between oil and commodity prices in the presence of structural breaks and nonlinearity	
Journal Article	2015	1	Rangan Gupta	2015 - IBSS Journals	International journal of sustainable economy	7	30 - 41	Panel Granger causality between oil consumption and GDP: evidence from BRICS countries	
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	International Review of Economics & Finance	38	220 - 233	The co-movement and causality between the U.S. housing and stock markets in the time and frequency domains	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
Journal Article	2015	0	Rangan Gupta	2015 - ISI Combined List	International Review of Financial Analysis	41	257 - 266	Forecasting the price of gold using dynamic model averaging	
Journal Article	2015	2	Rangan Gupta	2015 - ISI Combined List	Journal of Applied Economics	18	225 - 246	Causality between us economic policy and equity market uncertainties: evidence from linear and nonlinear tests	
Journal Article	2016	3	Rangan Gupta	2016 - ISI Combined List	APPLIED ECONOMICS	48	227 - 242	Time-frequency relationships between US output with commodity and asset prices	
Journal Article	2016	24	Rangan Gupta	2016 - ISI Combined List	APPLIED ECONOMICS	48	2301 - 2308	Research output and economic growth in G7 countries: New evidence from asymmetric panel causality testing	
Journal Article	2016	26	Rangan Gupta	2016 - ISI Combined List	APPLIED ECONOMICS	48	2412 - 2427	Forecasting South African inflation using non-linear models: A weighted loss-based evaluation	
Journal Article	2016	34	Rangan Gupta	2016 - ISI Combined List	APPLIED ECONOMICS	48	3244 - 3252	Persistence, mean reversion and non-linearities in the US housing prices over 1830-2013	
Journal Article	2016	31	Rangan Gupta	2016 - ISI Combined List	APPLIED ECONOMICS	48	4462 - 4475	A non-linear approach for predicting stock returns and volatility with the use of investor sentiment indices	
Journal Article	2016	46	Rangan Gupta	2016 - ISI Combined List	APPLIED ECONOMICS	48	4462 - 4475	Forecasting US consumer price index: Does nonlinearity matter?	
Journal Article	2016	1	Rangan Gupta	2016 - ISI Combined List	APPLIED ECONOMICS LETTERS	23	38 - 46	The causal relationship between natural gas consumption and economic growth: Evidence from the G7 countries	
Journal Article	2016	0	Rangan Gupta	2016 - IBSS Journals	Atlantic economic journal	44	377 - 386	Dynamic comovements between housing and oil markets in the US over 1859 to 2013: A note	
Journal Article	2016	2	Rangan Gupta	2016 - IBSS Journals	Economia internazionale	69	91 - 110	The nonparametric relationship between oil and South African agricultural prices	
Journal Article	2016	1	Rangan Gupta	2016 - IBSS Journals	Economia internazionale	69	1931/1 1/01	Can debt ceiling and government shutdown predict US real stock returns? A bootstrap rolling window approach	
Journal Article	2016	1	Rangan Gupta	2016 - IBSS Journals	Economia internazionale	69	33 - 43	Characterising the South African business	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
								cycle: Is GDP difference-stationary or trend-stationary in a Markov-switching setup?	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Economic Systems	40	82 - 92	Forecasting the South African inflation rate: On asymmetric loss and forecast rationality	
Journal Article	2016	3	Rangan Gupta	2016 - Scopus Journals	Economics Bulletin	36	1854 - 1867	Trust and quality of growth: A note	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	ECONOMICS LETTERS	143	24 - 27	On international uncertainty links: BART-based empirical evidence for Canada	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	ECONOMICS LETTERS	148	55 - 58	Is inflation persistence different in reality?	
Journal Article	2016	4	Rangan Gupta	2016 - IBSS Journals	Economics, management and financial markets	11	1933/1/01	Convergence of per capita income: The case of U.S. metropolitan statistical areas	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Economics-The Open Access Open-Assessment E-Journal	10	2019/01/16	A historical analysis of the US stock price index using empirical mode decomposition over 1791-2015	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Economics-The Open Access Open-Assessment E-Journal	10	2019/01/21	The role of economic policy uncertainty in predicting U.S. recessions: A mixed-frequency Markov-switching vector autoregressive approach	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	EMERGING MARKETS FINANCE AND TRADE	52	674 - 689	The causal relationship between economic policy uncertainty and stock returns in China and India: Evidence from a bootstrap rolling window approach	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	EMERGING MARKETS FINANCE AND TRADE	52	1935 - 1955	Out-of-sample equity premium predictability in South Africa: Evidence from a large number of predictors	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Empirical Economics	51	1165 - 1190	Real estate returns predictability revisited: Novel evidence from the US REIT's market	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Empirical Economics	51	1557 - 1580	Forecasting US real private residential fixed investment using a large number of predictors	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	ENERGY	109	29 - 37	Time series analysis of persistence in crude oil price volatility across bull and bear	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
								regimes	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	ENERGY ECONOMICS	56	117 - 133	Forecasting crude oil price volatility and value-at-risk: Evidence from historical and recent data	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	ENERGY ECONOMICS	55	92 - 100	Uncertainty and crude oil returns	
Journal Article	2016	7	Rangan Gupta	2016 - ISI Combined List	Energy Sources Part B-Economics Planning and Policy	11	637 - 642	Detection of multiple bubbles in South African electricity prices	
Journal Article	2016	7	Rangan Gupta	2016 - ISI Combined List	Energy Sources Part B-Economics Planning and Policy	11	617 - 625	Relationship between energy consumption and economic growth in South Africa: Evidence from the bootstrap rolling-window approach	
Journal Article	2016	8	Rangan Gupta	2016 - ISI Combined List	Energy Sources Part B-Economics Planning and Policy	11	739 - 745	The impact of oil shocks on the South African economy	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Finance Research Letters	18	291 - 296	Incorporating economic policy uncertainty in US equity premium models: A nonlinear predictability analysis	
Journal Article	2016	5	Rangan Gupta	2016 - IBSS Journals	Global business and economics review	18	517 - 532	Are there housing bubbles in South Africa? Evidence from SPSM-based panel KSS test with a Fourier function	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	International Review of Economics & Finance	43	443 - 456	Linkages between financial sector CDS spreads and macroeconomic influence in a nonlinear setting	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	International Review of Economics & Finance	45	559 - 571	Forecasting the volatility of the Dow Jones Islamic Stock Market Index: Long memory vs. regime switching	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Journal of Behavioral and Experimental Economics	62	42 - 50	Inflation forecasts and forecaster herding : evidence from South African survey data	
Journal Article	2016	1	Rangan Gupta	2016 - IBSS Journals	Journal of developing areas	50	47 - 58	Analyzing South Africa's inflation persistence using an arfima model with Markov-switching fractional differencing parameter	
Journal Article	2016	2	Rangan Gupta	2016 - IBSS Journals	Journal of developing areas	50	137 - 152	The relationship between oil and agricultural commodity prices in South Africa: A	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
								quantile causality approach	
Journal Article	2016	1	Rangan Gupta	2016 - IBSS Journals	Journal of economic studies	43	108 - 121	The dynamic response of the rand real exchange rate to fundamental shocks	
Journal Article	2016	4	Rangan Gupta	2016 - IBSS Journals	Journal of economic studies	43	646 - 660	Testing for bubbles in the BRICS stock markets	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Journal of Happiness Studies	17	1327 - 1336	The causal relationship between happiness and smoking: A bootstrap panel causality test	
Journal Article	2016	2	Rangan Gupta	2016 - IBSS Journals	Journal of housing research	25	195 - 211	Cross-country evidence on the causal relationship between policy uncertainty and housing prices	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Journal of International Financial Markets Institutions & Money	44	166 - 182	Stock price dynamics and the business cycle in an estimated DSGE model for South Africa	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	Journal of International Financial Markets Institutions & Money	43	30 - 43	Testing the asymmetric effects of financial conditions in South Africa: A nonlinear vector autoregression approach	
Journal Article	2016	7	Rangan Gupta	2016 - ISI Combined List	Journal of International Trade & Economic Development	25	978 - 991	The Feldstein-Horioka puzzle in South Africa: A fractional cointegration approach	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS	52	226 - 243	Evolution of the monetary transmission mechanism in the US: The role of asset returns	
Journal Article	2016	1	Rangan Gupta	2016 - IBSS Journals	Journal of real estate literature	24	191 - 201	House prices and proximity to a landfill in South Africa	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	NATURAL HAZARDS	84	1849 - 1858	Time series effects of dissolved oxygen and nitrogen on Long Island Sound lobster harvest	
Journal Article	2016	3	Rangan Gupta	2016 - ISI Combined List	NATURAL HAZARDS	81	1533 - 1548	Technical efficiency of Connecticut Long Island Sound lobster fishery: A nonparametric approach to aggregate frontier analysis	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	North American Journal of Economics and Finance	36	184 - 191	On economic uncertainty, stock market predictability and nonlinear spillover effects	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	OPEN ECONOMIES REVIEW	27	229 - 250	Does economic policy uncertainty predict exchange rate returns	

7.1 PUBLICATIONS IN PEER-REVIEWED OR REFEREED JOURNALS									
Output type	Pub year	Issue no	Names of all the authors	Journal index	Journal name	Volume number	Pages	Output title	Publication title
								and volatility? Evidence from a nonparametric causality-in-quantiles test	
Journal Article	2016	3	Rangan Gupta	2016 - ISI Combined List	Panoeconomicus	63	273 - 291	Does debt ceiling and government shutdown help in forecasting the US equity risk premium?	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	NATURAL HAZARDS	84	1849 - 1858	Time series effects of dissolved oxygen and nitrogen on Long Island Sound lobster harvest	
Journal Article	2016	3	Rangan Gupta	2016 - ISI Combined List	NATURAL HAZARDS	81	1533 - 1548	Technical efficiency of Connecticut Long Island Sound lobster fishery: A nonparametric approach to aggregate frontier analysis	
Journal Article	2016	0	Rangan Gupta	2016 - ISI Combined List	North American Journal of Economics and Finance	36	184 - 191	On economic uncertainty, stock market predictability and nonlinear spillover effects	

7.2 BOOKS AND/OR CHAPTERS IN SCHOLARLY BOOKS (EXCLUDING TEXT BOOKS)							
Full title	Name of all the authors	Publishers	Publication year	Issue number	Dates	Page numbers	Your contribution to the book

7.3 KEYNOTE ADDRESSES						
Title	Country	Date	Full title	Co-Presenter	Event	Location

7.4 NON-REFEREED PUBLICATIONS OR POPULAR ARTICLES					
Title	Year of publication	Names of all the authors	Journals	Edition	Page numbers

7.5 CASE STUDIES				
Title	Year	Details of authors	Publication	Edition

7.6 TECHNICAL REPORTS		
Title	Year	Full details

8. OTHER SCHOLARLY RESEARCH-BASED CONTRIBUTIONS

8.1 PARTICIPATION IN CONFERENCES, WORKSHOPS AND SHORT COURSES			
8.1.1 National			
Type	Year	Title	Published Conference Proceeding
Forecasting Oil and Stock	0		

8.1 PARTICIPATION IN CONFERENCES, WORKSHOPS AND SHORT COURSES

8.1.1 National

Returns: Historical Evidence using a QualVAR			
Forecasting Stock Returns: The Role of Partisan Conflict	0		
Incorporating Economic Policy Uncertainty in US Equity Premium Models: A Nonlinear	0		
Is the Relationship between Openness and Growth Nonlinear?	2015		

8.1.2 International

Type	Country	Year	Title	Published Conference Proceeding
		0		Cricket and Stock Markets
		0		Forecasting Growth Using a DSGE-Based Decomposition of the Term-Structure

8.2 TEAMWORK AND COLLABORATION WITH OTHERS

8.2.1 Other researchers (national and international)

Description	Year	Country	Details of Collaboration/Teamwork	Additional Information
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8.2.2 Other research institutions (national and international)

Description	Year	Country	Details of Collaboration/Teamwork	Additional Information
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8.2.3 Industry

Description	Year	Country	Details of Collaboration/Teamwork	Additional Information
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8.3 MEMBERSHIP IN NATIONAL AND INTERNATIONAL BODIES

Scientific association/society	Country	Year joined	Registration date	Involvement
African Econometric Society		0		
American Real Estate Society		0		
Eastern Economic Association		0		
Econometric Society		0		
Economic Association of South Africa		0		
Economic Research Southern Africa		0		
Society for the Study of Emerging Markets		0		

9. MANAGEMENT AND ADMINISTRATIVE DUTIES

9.1 LIST YOUR INVOLVEMENT IN DEPARTMENTAL ACTIVITIES

Capacity	Institution/organisation	Departmental activities
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10. COMMUNITY SERVICE/ ACADEMIC CITIZENSHIP

10.1 OUTREACH PROJECTS

Project title	Year	Country	Institutions involved	Communities involved
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10.2 PROFESSIONAL SERVICE PERFORMED

Description	Year	Country	Details
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10.3 JOURNAL EDITORIAL AND REFEREE INVOLVEMENT

Journal	Year	Role	Period involved
Accounting and Finance	0		
Africa International Trade Review	0		
African Finance Journal	0		
Agrekon	0		
American University of Beirut Tenure Application	0		
Annals of Economics and Finance	0		
Annals of Regional Science	0		
Applied Economics	0		
Applied Economics Letters	0		
Applied Mathematics	0		
Atmospheric Science Letters	0		
Biomass and Bioenergy	0		
Borsa Istanbul Review	0		
Bulletin of Economic Research	0		
Defence and Peace Economics	0		
Development Southern Africa	0		
East European Economics	0		
Economia Internazionale/International Economics	0		
Economic Modelling	0		
Economic Research Southern Africa Working Paper Series	0		
Economic Systems	0		
Economics	0		
Economics Research International	0		
Economics, Management, and Financial Markets	0		
Economies	0		
Emerging Markets Review	0		
Empirical Economics	0		
Energy Economics	0		
Energy Journal	0		
Energy Policy	0		
Energy Strategy Reviews	0		
Environmental Science and Pollution Research	0		
European Journal of Finance	0		
European Journal of Political Economy	0		
Finance Research Letters	0		
Housing, Theory and Society	0		
Indian Economic Review	0		
International Economic Journal	0		
International Economics	0		
International Journal of Energy Sector Management	0		
International Journal of Energy and Statistics	0		
International Journal of Finance and Economics	0		

10.3 JOURNAL EDITORIAL AND REFEREE INVOLVEMENT			
Journal	Year	Role	Period involved
International Journal of Forecasting	0		
International Journal of Strategic Property Management	0		
International Journal of Strategic Property Management	0		
International Review of Applied Economics	0		
International Review of Economics and Finance	0		
International Review of Financial Analysis	0		
Journal of African Economies	0		
Journal of Agricultural and Applied Economics	0		
Journal of Applied Econometrics	0		
Journal of Applied Economics	0		
Journal of Applied Statistics	0		
Journal of Banking and Finance	0		
Journal of Business Cycle Research	0		
Journal of Computational and Graphical Statistics	0		
Journal of Developing Areas	0		
Journal of Economic Asymmetries	0		
Journal of Economic Studies	0		
Journal of Economics and Behavioral Studies	0		
Journal of Energy in Southern Africa	0		
Journal of Environmental Economics and Policy	0		
Journal of Financial Stability	0		
Journal of Forecasting	0		
Journal of Housing Economics	0		
Journal of Housing Research	0		
Journal of Housing and the Built Environment	0		
Journal of International Economics	0		
Journal of International Money and Finance	0		
Journal of International Trade and Economic Development	0		
Journal of Real Estate Finance and Economics	0		
Journal of Real Estate Portfolio Management	0		
Journal of Risk and Financial Management	0		
Knowledge-Based Systems	0		
Meteorological Applications	0		
National Research Foundation (Research Proposal)	0		
Natural Hazards	0		
North American Journal of Economics and Finance	0		
Pacific-Basin Finance Journal	0		
Physica A	0		
Plos One	0		
Policy and Practice	0		
Public Finance Review	0		
Quantitative Finance	0		
Quarterly Review of Economics and Finance	0		
Real Estate Management and Valuation	0		
Research in International Business and Finance	0		

10.3 JOURNAL EDITORIAL AND REFEREE INVOLVEMENT

Journal	Year	Role	Period involved
Resources Policy	0		
Review of Development Economics	0		
Risk Management	0		
Social Indicators Research	0		
South African Journal of Economic and Management Sciences	0		
South African Journal of Economics	0		
South African Reserve Bank Working Paper Series	0		
Studies in Economics and Econometrics	0		
Studies in Nonlinear Dynamics and Econometrics	0		
Sustainability	0		
The World Economy	0		
Theoretical and Applied Climatology	0		
Transportation Research Part A	0		
United International College (Research Proposal)	0		
University of the United Arab Emirates (Research Proposal)	0		
Women in Science Without Borders (WiSWB) Conference	0		
World Development	0		

10.4 INVOLVEMENT WITH OTHER UNIVERSITIES; SCIENTIFIC INSTITUTIONS; PROFESSIONAL BODIES OR SOCIETIES

Other institution	Country	Year	Capacity

10.5 EXTERNAL EXAMINATION OR MODERATION DUTIES / REFEREE DUTIES

Institution	Country	Year	Details
Stellenbosch University			
University of Cape Town			
University of Johannesburg			
University of Limpopo			
University of Mauritius			
University of Witwatersrand			

11. AWARDS AND SCIENTIFIC/SCHOLARLY RECOGNITION

11.1 EVALUATION STATUS AS SCIENTIST/SCHOLAR

Evaluation	First evaluation date	First evaluation	Subsequent evaluations	Subsequent evaluation dates

11.2 RESEARCH AWARDS AND PRIZES

Description	Country	Year	Full details
Best Researcher Award		2018	Faculty of Economic and Management Sciences, University of Pretoria
Best Researcher Award		2017	Faculty of Economic and Management Sciences, University of Pretoria
Best Researcher Award		2016	Faculty of Economic and Management Sciences, University of Pretoria
Best Senior Researcher Award in the category of Associate		2015	Faculty of Economic and Management Sciences, University of Pretoria

11.2 RESEARCH AWARDS AND PRIZES

Description	Country	Year	Full details
Professor/Professor			

11.3 TEACHING AWARDS AND PRIZES

Description	Country	Year	Full details
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11.4 ANY OTHER AWARDS, RECOGNITION AND PRIZES

Description	Country	Year	Full details
NRF Rating: C2		2016	
Ranked 5th (10th) by IDEAS among Top Young		2018	Ranked 5th (10th) by IDEAS among Top Young [defined by the year of the first publication (15 (20) years or less) in any form] Economists in the World
Ranked 93rd (9th) by IDEAS among Top 10 percent Economists		2018	Ranked 93rd (9th) by IDEAS among Top 10 percent Economists (last 10 years of publications) in the World