

Research of five years of Macroeconomic and Growth Division

2011

Publication

1. Raheman, Abdul, A. Qayyum and T. Afza, (2011), “Sector-wise Performance of Working Capital Management Measures and Profitability Using Ratio Analysis”, *Interdisciplinary Journal of Contemporary Research in Business*, Vol. 3, No. 8
2. Amjad, R., Musleh ud Din and A. Qayyum, (2011), “Pakistan: Breaking – out of Stagflation into Sustained Growth”, *The Lahore Journal of Economics*, 16.
3. Khan, M. Arshad and A. Qayyum, (2011), “Exchange Rate Determination in Pakistan: Role of Monetary Fundamentals”, *the Journal of Economic Cooperation and Development*, Volume 32, Number 2.
4. Qayyum, A. and S. Anwar (2011), “Impact of Monetary Policy on Volatility of Stock Market in Pakistan”. *International Journal of Business and Social Science*. 2 (8).
5. Kemal, Ali (2011) “Policy of Inflation Targeting in the Presence of Fiscal Deficit and External Debt: Opt or Not to Opt”, the *Pakistan Development Review*, Vol. 50, Issue 4, pp 841 – 852.
6. Ahsan, H. Iftikhar, Z. and M. Ali Kemal "The Determinants of Food Prices: A Case Study of Pakistan", *PIDE Working Paper 2011:76*.

Working paper

1. Qayyum, Abdul, and Muhammad Javid, 2011, Foreign Aid-Growth Nexus in Pakistan: Role of Macroeconomic Policies, MPRA Paper, University Library of Munich, Germany.
2. Qayyum, Abdul and Saba Anwar, 2011, Impact of Monetary Policy on the Volatility of Stock Market in Pakistan, MPRA Paper, University Library of Munich, Germany.
3. Ahmad Ayaz and Henna Ahsan (2011), “Contribution of Services Sector in the Economy of Pakistan”. PIDE Working Paper Series No: 79.4.

2012

Publication

1. Mushtaq, Sifat, A. Rashid and A. Qayyum, 2012, On the Welfare Cost of Inflation: The Case of Pakistan, *The Pakistan Development Review*, No. 51:1
2. Qayyum, A. and Faisal Nawaz, 2012, Measuring Financial Risk using Extreme Value Theory: Evidence from Pakistan, *Journal of Basic and Applied Scientific Research (JBASR)*, 2(8)7454-7458.
3. Javid, Muhammad, U. Arif and A. Qayyum, 2012, Impact of Remittances on Economic Growth and Poverty, *Academic Research International*, Vol.2, Number 1
4. Saeed, Z. Mustafa, U. Hafza.H and Shazia Saeed (2012) “Agricultural Productivity Impact of a Mini-Dam: A Case Study of Ziarat, Balochistan” *The Pakistan Development Review*, vol. 51, issue 4, pages 277-287.
5. Kemal, Ali (2012) Real Exchange Rate and Real Interest Differential in UK: With Reference to Pre and Post Inflation Targeting Regime, Published as Monograph, *Lambert Academic Publishing*, 2012
6. Kemal, Ali. Ahmad Waqar Qasim (2012) Precise Estimates of the Unrecorded Economy, the *Pakistan Development Review*, Vol. 51, Issue 4, pp 501 – 516.
7. Ahsan, H. Iftikhar, Z. and M. Ali Kemal (2012) “The Determinants of Food Prices in Pakistan”. *Lahore Journal of Economics*, Vol. 17, Issue No.1.

Working paper

1. Munir, Kashif and Abdul Qayyum, 2012, Measuring The Effects Of Monetary Policy in Pakistan: A Factor Augmented Vector Autoregressive Approach, MPRA Paper 35976, University Library of Munich, Germany

2013

Publication

1. Ghauri, Saghir P., A. Qayyum, and Muhammad Farooq Arby,(2013), “Price Level Convergence: Evidence from Pakistan Cities”, *Pakistan Economic and Social Review*, Volume 51, No. 1
2. Munir, Kashif and A. Qayyum, (2013), “Measuring the Effects of Monetary policy in Pakistan: A Factor Augmented Vector Autoregressive Approach, *Empirical Economics*”, DOI 10.1007/s00181-013-0702-9

3. Sabir, Samina, A. Qayyum and Musleh Ud Din, (2013), "Banking Sector Reforms and Profit Efficiency of the Commercial Banks in Pakistan", International Research Journal of Finance and Economics.
4. Nasir, I., Saima, N., & Saba, A. (2013). "Electricity Demand in Pakistan: A Non-Linear Estimation". Pakistan Society of Development Economics. Islamabad: Pakistan Institute of Development Economics.
5. Kemal Ali, Omer Siddique, Muslehuddin and Mahmood Khalid (2013) "A Socio Economic Assessment of Manifestos: Election", Published by the *Pakistan Institute of Development Economics*.
6. Ali, Haider and Muhammad Nawaz (2013), "Energy Crisis and Productive Inefficiency: Micro-Evidence from Textile Sector of Faisalabad", *The Pakistan Development Review*, 52(4); 447-466.
7. Mahmood, Farrukh and Haider Ali (2013), "Energy-Cost optimization in Water Supply System" *The Pakistan Development Review, Papers and Proceedings*, 54(4); 437-446
8. Muhammad Arshad Khan and Ayaz Ahmed (2013) *Modeling Trade, Investment, Growth and Liberalization: Case Study of Pakistan*. *The Pakistan Development Review*, Volume 51, Number 4.

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1. Anwar, S. and M. Kashif (2013), "Size of the Government, Quality of Institutions and Growth in SAARC Countries". MPRA working paper 49524.
2. Javid, Muhammad and Abdul Qayyum, 2013, *Electricity Consumption-GDP Nexus: A Structural Time Series Analysis*, MPRA Paper 35976, University Library of Munich, Germany
3. Mushtaq, Siffat, Rashid, Abdul & Qayyum, Abdul, 2013. "On the Welfare Cost of Inflation: The Case of Pakistan," MPRA Paper 47549, University Library of Munich, Germany.

2014

Publication

1. Ghauri, S. P., A. Qayyum and M. F. Arby, 2014, *How Relative Price Variability is*

Related to Unanticipated Inflation And Real Income, Pakistan Economic and Social Review, Volume 52, No. 1.

2. Javid, Muhammad and A. Qayyum, 2014, Electricity Consumption-GDP Nexus in Pakistan: A Structural Time Series Analysis, *Energy* 64 (2014) 811- 817.
3. Anwar, S “Modelling electricity demand using the STAR (Smooth Transition Autoregressive) model in Pakistan”. *Energy*, vol. 78(15), pp. 535-542, 2014.
4. Kemal, Ali. (2014) “Determinants of Tax Efforts in Pakistan”, presented at the National Institute of Public Finance and Policy, New Dehli, India.
5. Khan, A. Ayaz Ahmad, (2014) “Revisiting the Macroeconomic effects of oil and food shocks to Pakistan Economy: Structural Vector Autoregressive (SVAR) analysis”. Published in OPEC Energy Review.

Working Paper

1. Zareen, Shumaila and Abdul Qayyum, 2014, An Analysis of Optimal Government Size for Growth: A Case Study of Pakistan, MPRA Paper No. 58989, University Library of Munich, Germany
2. Qayyum, Abdul and Khan, Muhammad Arshad, 2014, Dynamic Relationship and Volatility Spillover between the Stock Market and the Foreign Exchange Market in Pakistan: Evidence from VAR-EGARCH Modelling, PIDE-Working Papers No. 103, Pakistan Institute of Development Economics
3. Zareen, Shumaila and Abdul Qayyum, 2014, An Analysis of the Impact of Government Size on Economic Growth of Pakistan: An Endogenous Growth Multivariate Analysis, MPRA Paper No. 56139, University Library of Munich, Germany.
4. Nazir, Sidra and Abdul Qayyum, 2014, Impact of Oil Price and Shocks on Economic Growth of Pakistan: Multivariate Analysis, MPRA Paper No. 55929, University Library of Munich, Germany
5. Hassan, Faiza and Abdul Qayyum, 2014, Modelling the Demand for Bank Loans by Private Business Sector in Pakistan, MPRA Paper No. 55366, University Library of Munich, Germany
6. Hina, Hafsa and Abdul Qayyum, 2014, Estimation of Keynesian Exchange Rate Model of Pakistan by Considering Critical Events and Multiple Cointegrating Vectors, MPRA Paper No. 52611, University Library of Munich, Germany

7. Madeeha Gohar Qureshi, Saman Nazir, Hafsa Hina (2014) "Child work and schooling demand functions in Pakistan- to what extent poverty and other demographic and parental background matter?" PIDE Working paper series No.105.
8. Ahsan, Henna and Idrees, Muhammad (2014),"Impact of Health on Earnings: Individual and District Level Analysis for Pakistan" MPRA Working Paper.
9. Ali, Haider (2014) "Choice of Monetary Policy Instrument under Targeting Regimes in a simple Stochastic Macro Model" PIDE Working Paper 102.

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Publication

1. Hina.Hafza, and Abdul Qayyum "Exchange Rate Determination and Out of Sample Forecasting: Cointegration Analysis "Accepted in Skyline Business Journal (dec2015).
2. Hina, Hafsa & Qayyum, Abdul. (2015) "Re-Estimation of Keynesian Model by Considering Critical Events and Multiple Cointegrating Vectors". Pakistan Development Review, Vol 54, No2.
3. Hafsa Hina, Saima Khanum and Muhammad Hanif. (2015)."A Review of the Prevalence and Factors Responsible for Mal-Nutrition in Pakistan". Pakistan Journal of Pharmaceutical Research, vol. 1, issue 1, pages 33-37.
4. Ahsan, henna and Idrees Muhammad."Impact of Health on Labour Productivity: Evidence from Pakistan" Accepted in Pakistan Journal of Social Sciences. (Upcoming issue).

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1. Hina, Hafsa and Abdul Qayyum, 2015, Exchange Rate Determination and Out of Sample Forecasting: Cointegration Analysis, MPRA Paper No. 61997,
2. Jawad, Muhammad and Abdul Qayyum, 2015, Modeling the Impact of Policy Environment on Inflows of Worker's Remittances in Pakistan: A Multivariate Analysis, MPRA Paper No. 62019.
3. Ali Kemal, Ahmed Waqar Qasim and Omer Siddique (2015)."Fiscal Consolidation and Economic Growth: A Case Study of Pakistan." PIDE Working Paper # 124).

