Ph. D Thesis Supervision

Name of student	Year of graduation	Title of Thesis
Ayon Ganguly	2013	Some Contributions to Life-testing Models
Deepak Prajapati	Ongoing	
Kiran Prajapat	Ongoing	
Ayan Pal	Ongoing	

Supervision of compulsory M.Sc. Projects of one-year duration of the integrated M.Sc. programme in Mathematics & Scientific Computing (till 2014-15, Sem. II) and optional UG (MS) project of one-semester duration (since 2015-16, Sem. I)

	Name	Year of Completion	Title of Thesis
1.	Ashish Heda	2007	Yield Curve Modelling
2.	Raghav Rastogi	2007	Application of the CAPM and its extensions
3.	Sujit Kumar	2008	Application Scoring Method and its use in satellite data
4.	Vineet Rai	2008	Cointegration – the Engel Granger methodology – a new hedge-funding strategy
5.	Tirupam Goel **	2009	A forecast based inflation warning mechanism
6.	Aditya Damani	2009	Pricing of inflation linked Pension Plan in India
7.	Vidit Maheswari	2009	Estimation of Output Gap – comparative analysis among SARIMA, HP & Wavelet filtering techniques
8.	A.Ravi Teja	2009	Arbitrage Price Theory & its testing
9.	Gaurav Thakur	2009	Market Share Forecasting Model for Airlines Industry
10	Chetan Sharma	2010	Analysis of extreme stock returns using EVT
11	Madhukar Nilmani	2010	Long & short term linkages between Indian & Brazilian stock markets through global & local macro-economic indicators
12	Pushpam Raj	2010	Pricing of collateralized debt obligation
13	Amit Chandra	2010	Cointegration based portfolio selection method & value-at-risk estimation using GA & EVT
14	Ankush Nigam	2011	Study of stock returns through Econometric Modelling & Kernel Density Estimation
15	A. V. K. Sai Kumar	2012	Estimating VaR (Value at Risk) through different methods

16	Saurabh Kumar	2012	A study on the efficiency of Indian stock markets
17	Birendra Kumar	2013	Forecasting financial & micro-economic indicators using Evolutionary Algorithm
18	Arpan Jain	2014	Short-Term Forecast of GDP of India - a Pseudo Real-Time Forecast using Bridge Equations and Small-Scale Factor Model
19	Harshit Tated	2014	Classification using Regression and AI Techniques w.r.t. Spam Classification and Credit Scoring
20	Nithin Chakravarthy	2014	Comparative Analysis of Time Series Models Vs. ANN Models
21	Piyush Dharnidharka	2014	Combination of Forecasts: An empirical study of inflation in the Indian Context
22	Rahul Maddheshiya	2014	An Application of Extreme Value Theory as an Indicator of Financial Risk
23	Saurabh Mittal	2015	Estimation of Impulse Responses by Local Projections and Corrected Local Projections
24	Sunil Kumar	2015	EVT to model financial indicators (exchange rates and stock prices)
25	Tapas Agrawal	2015	Selecting key indicators of Whole Sale Price Index using Evolutionary Algorithms and Regression methodologies
26	Puneet Singh	2015	Parameter estimation, variable selection and asymptotic properties of LASSO and LAD-LASSO for nonlinear sinusoidal model
27	Priyank Jaini	2015	

*** Awarded the "Best Project"*

D Sponsored Projects

Period	Sponsoring Organisation	Title of Project	Amount of Grant	Co-Investigators (if any)
Apr. 2009 – Apr. 2012	Department of Science & Technology, SERC, Govt. of India	ACCELERATED LIFE TESTING	Rs. 11,66,880/-	Prof. D. Kundu