

## Dr Bhim Rao Ambedkar College (University of Delhi) UG Student's Research Contribution (2012-24)

### Details of Research Undertaken by College Students

- 1. Research Papers Published in Indexed Journals: > 50,
- 2. Research Papers presented at national /international conferences: > 30,
- 3. Papers as chapters in book or as conference proceedings >20
- 4. Awards: 11 Best Research Paper Awards at Conferences
- 5. No. of Students involved in research: > 100

# Student's Research Paper Publications during last five years (2020-2024)

## A SNAPSHOT

#### <u>2024</u>

- Is Environment Degradation a Pre-condition to Economic Growth? A Case of India and China, VISION: A Journal of Business Perspective <u>https://doi.org/10.1177/09722629211034090</u> Vol. 28(1), ISSN: 0972-2629, SAGE publications, SCOPUS INDEXED Student Co-author\*: Nitin Khaneja, Student BBE 2015-18)
- Dynamic Interaction Between Food and Fuel Markets in India: Has India Joined the Global Race? Online first, Green and Low Carbon Economy, ISSN 2972-3787 Bon View Publishing, Singapore <u>https://doi.org/10.47852/bonviewGLCE42021575</u> Student Co-authors\* Anishka Taneja and Biki Das, Student BBE 2019-22
- Dynamic Price Integration in Global Market of Precious Metals in the presence of structural break, HSB Research Review, ISSN:0976-1179, Vol 18(2) <u>https://gjust.ac.in/Page/Index\_2\_cap?id=1212&pid=603&mid=605</u> Student Co-author\* Ansh Yadav, Student BBE 2018-21

#### <u>2023</u>

- Do efficient commodity markets co-move: evidence from Indian base metals market, *Mineral Economics*, SCOPUS INDEXED, Springer nature, Vol 36(3) , <a href="https://link.springer.com/article/10.1007/s13563-022-00353-z">https://link.springer.com/article/10.1007/s13563-022-00353-z</a>, ISSN. 21912203
  Student Co-author\* Utkarsh Singhal, Student BBE 2018-21
- Do Financial Assets Move in Tandem During High Impact Period of a Crisis: Evidence from Global Financial Crisis and COVID-19 Pandemic Periods; Jindal Journal of Business Research, ISSN 2278-6821, SAGE Publications, Journal in UGC Care List, <u>https://doi.org/10.1177/22786821231165807</u> Student Co-author\* Riya Paliwal, Student BBE 2018-21
- An empirical investigation of the impact of spillover dynamics from crude to NSE Nifty Index during and prior to the COVID-19 pandemic period, *SN Business and Economics*, Springer Nature Publications, Vol 3 (8), ISSN: 2662-9399, <u>https://doi.org/10.1007/s43546-023-00517-1</u> *Student Co-author\* Riya Paliwal, Student BBE 2018-21*
- Natural Gas and Crude: Evidence of non linear co-integration from Indian Commodities, International Journal of the Energy-Growth Nexus, InderScience Publishers <u>http://dx.doi.org/10.1504/IJEGN.2023.135298</u>
   Student Co-authors\* Ankita Kumari Sharma and Govind Chhugani, BBE Students 2020-23
- Should gold and silver be regarded as two separate asset classes? New insight using threshold cointegration and volatility spillover methodologies; *HRC Journal of Economics and Finance*, Journal of Hans Raj College, https://www.hansrajcollege.ac.in/uploads/researchinnovation/callfo rpapersposter/issue2/Paper%202.pdf Vol. 1(2), ISSN 2583-8814 *Student Co-authors\* Mehal Gogia Student BBE 2021-24 and Sujata Kumari, Student BBE 2020-23*

- Crude energy crops nexus in light of biofuel policies: An empirical investigation from India, *OPEC Energy Review*, SCOPUS INDEXED, Wiley Publications, Vol 46(2), 139-173 <a href="https://doi.org/10.1111/opec.12224">https://doi.org/10.1111/opec.12224</a> ISSN. 1753-0229 Student Co-author\*\* Anishka Taneja, Student BBE 2019-22
- Dynamics of volatility behaviour and spillover from crude to energy crops: Empirical evidence from India, *Energy Nexus*, SCOPUS INDEXED, ScienceDirect (Elsevier), Vol. 8 Dec,pp 1-8, <a href="https://doi.org/10.1016/j.nexus.2022.100152">https://doi.org/10.1016/j.nexus.2022.100152</a>. ISSN 2772-4271 Student Co-author\* Anishka Taneja, Student BBE 2019-22

#### <u>2021</u>

- An econometric investigation of Dynamic Linkages between CO2 emissions, energy consumption, & economic growth: A Case of India and China, *Jindal Journal of Business Research* SAGE Publications, Vol 10(1) 107-127 ISSN: 22786821, Journal in UGC Care List, <u>https://doi.org/10.1177/22786821211002252</u> Student Co-author\* Aastha Bansal, Student BBE 2018-21
- Transmission & Spillover Dynamics Amongst the Base Metals in India during and prior to the Covid 19 Periods., *HSB Research Review* Vol 16(1) pp 1-11, ISSN:0976-1179, Journal in UGC Care List *Student Co-authors\*\* Harshita Khaneja , Student BBE 2018-*21
- Is gold an effective hedge and/or safe haven instrument against stocks, rupee–dollar rate and crude: an empirical investigation from India. *Decision, IIM Calcutta* 48, pp.129–151, Web of Science Journal , Springer Publications, https://doi.org/10.1007/s40622-021-00273-x , Journal in UGC Care List Student Co-author\* Aastha Bansal, Student BBE 2018-21

#### <u>2020</u>

- Carbon Dioxide Emissions & Economic Growth: A Bivariate Cointegration Analysis for two emerging markets of India & China
   Vision : A Journal of Business Perspective SCOPUS INDEXED
   Vol. 24 (1) pp. 9-21 SAGE Publications' ISSN: 09722629
- <u>https://journals.sagepub.com/doi/10.1177/0972262919855806</u>
  Student Co-author\* Kamya Raghuvanshi, Student BBE 2015-18
- An Empirical Investigation of the Volatility Spill-over and Asymmetries between Nifty Index and Rupee-Dollar Exchange Rate, Journal of Business Thought, Journal of Sri Guru Gobind College of Commerce, Journal in UGC Care List, https://doi.org/10.18311/jbt%2F2020%2F25712, Vol. 11, pp. 41-50 ISSN (Print) : 2231-1734, Student Co-author\* Prateek Tomar, Student BBE 2018-21
- Dynamics of Contagion and Spillover Effects: Further Evidence from Major Equity Markets *Prajnan, Journal of NIBM*, Vol. XLIX, No. 2 pp.161-184, Journal in UGC Care List *Student Co-author\* Fahad Umar, Student BBE 2015-18*)
- Co-integration Dynamics amongst the three MCX Commodity Indices :Linear and Non-Linear Approaches , <u>https://doi.org/10.5958/0976-173X.2020.00012.3</u> *IIM Shillong Journal of Management Science* , SAGE Publications , Vol .11(3), pp. 155-168 Print ISSN : 0976-030X. Online ISSN : 0976-173X
   (Student Co. author\* Uttara Phardwai, Student PRE 2017 20)

(Student Co-author\* Uttara Bhardwaj, Student BBE 2017-20

- Gold Vs. India VIX : A Comparative Assessment of their Capacity to act as a Hedge and/or Safe Haven against Stocks, Crude and Rupee Dollar Rate *Business Analyst, Journal of SRCC*, Vol. 41(2), . pp. 75-105 ISSN 0973 211X
  Student Co-author\* Aastha Bansal, Student BBE 2018-21
- Is There a Cointegration Amongst Sector-Specific Indices of the Indian Stock Markets? An Investigation Using ARDL with Single Structural Break *IUP Journal of Applied Finance*, Vol. 26, No. 3. pp. 28-47 ISSN: 0972-5105 *Student Co-author\* Ananya Sharma, Student BBE 2015-18*

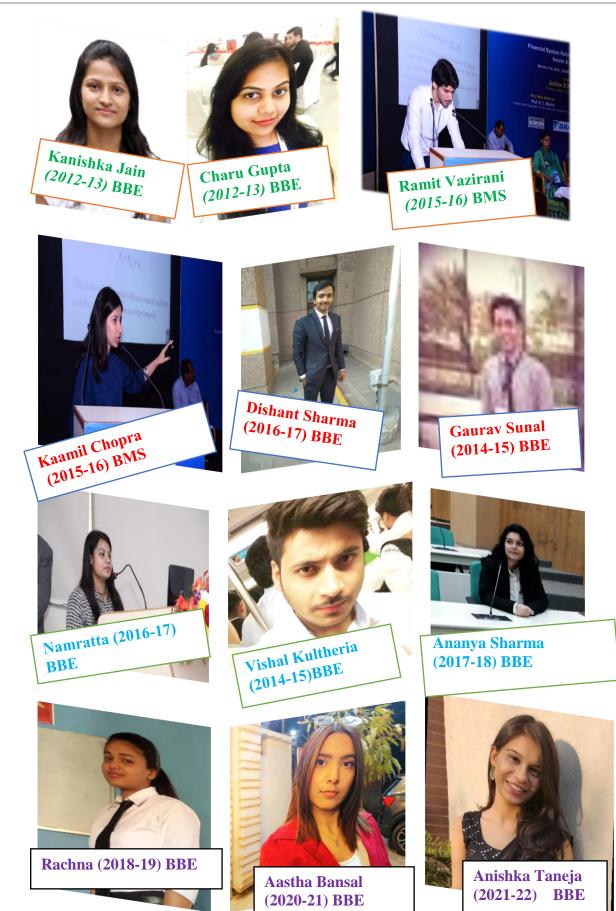
- Empirical Investigation of Select NSE Sector specific Indices to ascertain seasonality & asymmetries in their return & volatility Business Analyst, SRCC, Vol. 41(1) ISSN 0973 - 211X. pp. 55-80 Student Co-author\* Ananya Sharma, Student BBE 2015-18
- Does the Energy-Food Nexus still exist: Empirical Evidence from the Indian Agriculture Sector post food crisis of 2006 Effulgence Vol. 18 (2) ISSN 0972-8058 pp 13-27 Student Co-author\*\* Shikshu Kumar, Student BBE 2015-18
- Revisiting Financial Development and Economic Growth nexus after incorporating Structural Breaks: Evidence from India International Journal of Financial Management, Vol. 10(1) pp.43-52. ISSN. 2319-4928 Student Co-author\* Keshav Sharma, Student BBE 2015-18
- Do the Macros have an Impact on Stock Markets: Investigation After Incorporating Structural Breaks *Presidency Journal of Management Thought and Research*, Vol. 10(1) pp. 1-16 ISSN 2229-5275 *Student Co-author\* Prashant and Vijay Swami, Student BMS* 2013-16

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<sup>\*</sup>Other Co-author : Rakesh Shahani, Associate Professor , Business Economics (Dr Bhim Rao Ambedkar College)

<sup>\*\*</sup>Other Co-authors : Rakesh Shahani, Associate Professor , Business Economics (Dr Bhim Rao Ambedkar College) and Anusha Goel , Research Scholar, Dept. of Commerce, Univ. of Delhi

**Roll of Honour: Research Students** Award Winning Research Paper Presenters at National/International Conferences



#### Details of Best Research Paper Awards (College Student's Co-Authored Papers)

- Research Paper "Investigation of Causality between FIIs and Mutual Fund Investment in India" at an International Conference 'Dynamics of Innovative Practices in Management' held on 22nd – 24<sup>th</sup> Dec., 2012 at Maharaja Ranjit Singh College of Professional Sciences, Indore (M.P) ( Students Charu Gupta & Kanishka Jain, BBE)
- Research paper "The Efficiency in the Indian Market in the weak form : Random Walk and Calendar Effect Investigation"at an International Conference 'India at the Crossroads' Feb 7-8, 2014 organized by IBA GNOIDA (UP) India (Students : GauravSunal& Vishal Kultheria BBE)
- iii. Research paper "Random Walk Characteristics of Stock Indices of three South Asian Economies using Unit Root, Correlogram& Variance Ratio techniques: An Empirical Investigation" (2016) at National Finance Conference at LBS Institute of Management ,March 11-12 (Students:Kaamil Chopra &RamitVazirani, BMS)
- iv. Research paper "An empirical analysis of The Major Sub Segments of MCX Commodity Indices Using VAR Methodology" (2016), at International Conference on Global Information And Business Strategies, organized by Gittaratan International Business School, Delhi (Student Involved : Namrata BBE)
- v. Research paper "An empirical investigation of the inter-linkages between FII Investments, Index Movement & Volatility using VAR Methodology" (2017)at9th Annual Natl. Conference, organized by Haryana School of Business (HSB), Hisar. Students Involved:Dishant& Vikrant(BBE)
- vi. Research paper "A Comparative Analysis of the Seasonal Trends in India and other markets of the BRICS nations" at International Conference (2018) organized by Rukmini Devi Institute of Advanced Studies(RDIAS), DelhiStudent Involved:Ananya Sharma(BBE)

- vii. 'Non Linear Causality and asymmetries in Oil & Gold : An empirical investigation' at a Conference on Emerging Trends in Management Practices organized by Rukmini Devi Institute of Advanced Studies, Delhi ,11-12 April 2019 Delhi Student Involved: Rachna (BBE)
- *Viii.* Modeling Sectorial Indices of NSE to ascertain seasonal variation and asymmetries in their return volatility : An Empirical Investigation at an International Conference on Advances in Management Practices organized by JIMS Delhi, April 27, 2019 The paper received Outstanding Research Work Award in the section on 'Advances in Financial Management Practices' Student Involved: Ananya Sharma(BBE)
  - *ix.* Hedge and/or Safe Haven: Is Gold an effective instrument against stocks, rupee-dollar rate and crude: An Empirical Investigation from India, at a National Conference on Emerging Perspectives of Finance and Changing Economic Scenario at IMS, Ghaziabad on Feb 29, 2020 Student Involved: Aastha Bansal (BBE)
  - x. Modelling non-linear co-integration and volatility linkages for crude and energy crops in India at a two day International Conference on Corporate and Economic Transformation - Embracing the Change organized by Deen Dayal Upadhyaya College (Department of Management Studies & Commerce) along with Kautilya Foundation, Mar 24-25, 2022. Student Involved: Anishka Taneja (BBE)
- xi. The nexus between economic growth, urbanization, trade, biocapacity and ecological footprint: The Indian Experience, paper presented at 7<sup>th</sup> Biennial International Conference: Vision India@2047: Global Leader in Economic Growth, Sustainability & Decarbonizationat Sri Guru Gobind Singh College of Commerce, Pitampura, New Delhi, March 21-22, 2024. Student Involved: Kartikay Ahluwalia (BBE)

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