

University Faculty Details Page on DU Web-site

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Designation ASSISTANT PROFESSOR Department Department of Financial Studies Address (Campus) Institution Department of Financial Studies Address (Campus) (Residence) T-12, New Teachers flats, SRCC, Delhi-110007 Phone No (Campus) (Residence) (Residence) 9818681132 Fax	Title I	DR.	First Nar	me	PANKAJ	Last I	Name	CHAUDHARY	Photograph		
Department Department of Financial Studies Address (Campus) South Campus, University of Delhi, New Delhi- 110021 (Residence) T-12, New Teachers flats, SRCC, Delhi-110007 Phone No (Campus) (Residence)optional 9818681132 Fax 1 Email pankaj.du04@gmail.com Web-Page 1 Education Year Subject Institution Ph. D. University of Delhi 2005 Commerce Career Profile Organisation / Institution Organisation / Institution Designation Department of Financial Assistant Professor Studies, South campus 5 months and continuing Persenter to Specialization Stock return volatility, asset pricing, corporate finance, corporate governance. Teaching Experience (Subjects/Courses Taught) Fundaments of Investment at Shri Ram College of Commerce, University of Delhi 2006-2017 Fundaments of Investment at Shri Ram College of Commerce, University of Delhi 2007-2017 Eusiness Statistics at Shri Ram College of Commerce, University of Delhi 2007-2017 </td <td colspan="2"></td> <td colspan="6"></td> <td></td>											
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Honors & Awards
 Certificate of Merit at Introductory Subject Session 2013, GBO, Shri Ram College of Commer- for mentoring Group Work in Project Report and Presentation.
Publications (LAST FIVE YEARS)
• "Testing of Three Factor Fama-French model for Indian and US stock market", Journal of Commerce and Accounting Research, Volume 6 Issue 2 April 2017.
• "Estimating Stock Return Volatility in Indian and Chinese Stock Market", Internation Journal of Banking, Risk and Insurance, Volume 4 Issue 2 September 2016.
• "Test of CAPM: A Study of India and US", <i>International Journal of Financial Managemen</i> Volume 6 Issue 2 April 2016.
 "Informational Efficiency of Indian and Chinese Stock Market", Advances In Management Vol. 8 (1) January 2015.
 "A Comparative Study of Sectoral Indices's Volatility in India and China", Business Analys April- September 2014.
 "Testing Weak Form Efficiency of Indian Stock Market", <i>Business Analyst</i>, Special Issu February 2014.
Conference Dresentations
 <u>Conference Presentations</u> "Testing the Weak Form Efficiency of Indian Stock Market" in the proceedings of the Asia Conference on Corporate Governance and Business Sustainability, ACCGBS 201 October 7-9, Bangkok, Thailand.
Total Publication Profile optional
Books:
 C-CAPM: A Test of Non Linearity in Conditioning Variable, 2016, Lambert Academ Publishing.
 Stock Return Volatility: A Comparative study of India and China, 2016, Lambert Academ Publishing.
Business Statistics, 2015, International Book House.
www.du.ac.in Page 2

Bank management and credit risk analysis at Department of Financial Studies, University of Delhi

2017-

•	Business	Mathematics	and S	Statistics,	2013,	International	Book House.
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In Indexed/ Peer Reviewed Journals

Articles:

Conference Presentations

Public Service / University Service / Consulting Activity

Professional Societies Memberships

Projects (Major Grants / Collaborations)

Other Details

(Signature of Faculty Member)

(Signature & Stamp of Head of the Department)