



University Faculty Details Page on DU Web-site

**(PLEASE FILL THIS IN AND SUBMIT A HARD COPY AND SOFT COPY ON CD
ALONGWITH YOUR PERIODIC INCREMENT CERTIFICATE(PIC))**

Title	DR.	First Name	PANKAJ	Last Name	CHAUDHARY	
Designation	ASSISTANT PROFESSOR					
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					
Mobile	9818681132					
Fax						
Email	pankaj.du04@gmail.com					
Web-Page						
Education						
Subject	Institution		Year	Details		
Ph. D.	University of Delhi		2015	Finance		
M. Phil.						
M. Com.	University of Delhi		2005	Commerce		
Career Profile						
Organisation / Institution		Designation	Duration	Role		
Shri Ram College of Commerce		Assistant Professor	11yrs +			
Department of Financial Studies, South campus		Assistant Professor	5 months and continuing			
Research Interests / Specialization						
Stock return volatility, asset pricing, corporate finance, corporate governance.						
Teaching Experience (Subjects/Courses Taught)						
2006-2017	Fundamentals of Investment at Shri Ram College of Commerce, University of Delhi					
2007-2017	Business Statistics at Shri Ram College of Commerce, University of Delhi					
2007-2017	Financial Management at Shri Ram College of Commerce, University of Delhi					
2017-	Business Analytics at Department of Financial Studies, University of Delhi					
2017-	Management accounting and control systems at Department of Financial Studies, University of Delhi					

2017-	Bank management and credit risk analysis at Department of Financial Studies, University of Delhi
Honors & Awards	
<ul style="list-style-type: none"> • Certificate of Merit at Introductory Subject Session 2013, GBO, Shri Ram College of Commerce for mentoring Group Work in Project Report and Presentation. 	
Publications (LAST FIVE YEARS)	
<ul style="list-style-type: none"> • “Testing of Three Factor Fama-French model for Indian and US stock market”, <i>Journal of Commerce and Accounting Research</i>, Volume 6 Issue 2 April 2017. • “Estimating Stock Return Volatility in Indian and Chinese Stock Market”, <i>International Journal of Banking, Risk and Insurance</i>, Volume 4 Issue 2 September 2016. • “Test of CAPM: A Study of India and US”, <i>International Journal of Financial Management</i>, Volume 6 Issue 2 April 2016. • “Informational Efficiency of Indian and Chinese Stock Market”, <i>Advances In Management</i>, Vol. 8 (1) January 2015. • “A Comparative Study of Sectoral Indices’s Volatility in India and China”, <i>Business Analyst</i>, April- September 2014. • “Testing Weak Form Efficiency of Indian Stock Market”, <i>Business Analyst</i>, Special Issue, February 2014. 	
<u>In Indexed/ Peer Reviewed Journals</u>	
<u>Conference Presentations</u>	
<ul style="list-style-type: none"> • “Testing the Weak Form Efficiency of Indian Stock Market” in the proceedings of the Asian Conference on Corporate Governance and Business Sustainability, ACCGBS 2013, October 7-9, Bangkok, Thailand. 	
Total Publication Profile optional	
<u>Books:</u>	
<ul style="list-style-type: none"> • C-CAPM: A Test of Non Linearity in Conditioning Variable, 2016, Lambert Academic Publishing. • Stock Return Volatility: A Comparative study of India and China, 2016, Lambert Academic Publishing. • Business Statistics, 2015, International Book House. 	

<ul style="list-style-type: none"> • Business Mathematics and Statistics, 2013, International Book House.
<u>In Indexed/ Peer Reviewed Journals</u>
<u>Articles:</u>
<u>Conference Presentations</u>
<u>Public Service / University Service / Consulting Activity</u>
<u>Professional Societies Memberships</u>
<u>Projects (Major Grants / Collaborations)</u>
<u>Other Details</u>

(Signature of Faculty Member)

(Signature & Stamp of Head of
the Department)