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PUBLICATIONS AND CONFERENCES

Published papers:

1. Gupta and Kumar, (2020). “Macroeconomic variables and market expectations: Indian Stock Market” in Theoretical and Applied Economics, Volume XXVII (2020), No. 3(624), 161-178. (ABDC- “C” category)

Accepted papers:

1. Gupta, N. and Kumar, A. (2020). “Artificial Neural Networks for developing Early Warning System for Banking System: Indian context” in International Journal of Economics and Business Research, Inderscience Publishers. (Scopus; ABDC-”C” category)- Accepted (2020)
2. Gupta, N. and Kumar, A. (2021). “Comparing Parametric, Semi Parametric and Non-Parametric Early Warning Systems for Banking Crisis: Indian context” in Global Business and Economic Review, Inderscience Publishers. (Scopus; ABDC-”C” category)- Accepted (2021)

Working papers:

1. Gupta, N. and Kumar, A. (Under Review) Early Warning System for Banking crisis prediction: Comparing Dynamic and Static Logit Models in Indian Context. Journal of Central Banking Theory and Practice.(Scopus indexed; ABDC “C” category)
2. Gupta, N. and Kumar, A. (Under Review) Does Investor sentiment help in predicting the probability of stock market crisis in Indian context? Journal of Indian Business Research. (Scopus indexed; ABDC “C” category)

Conference presented papers:

1. Comparing Signal Extraction and Probit Model Approaches for Developing EWS for Banking Crisis: Indian Context at Doctoral Consortium, SJMSOM, IIT Bombay, 21st-23rd February 2020.
2. A Dynamic Early Warning System for prediction of a Banking crisis: Indian Context at India Finance Conference, Indian Institute of Management, Ahmedabad, 19-21st December 2019.
3. Predicting Banking Sector Crisis using ANNs: Indian context at 18th Annual Conference

on Macroeconomics and Finance, IGIDR, Mumbai, 16-17th December 2019.

4. Early Warning System for Banking crisis prediction: Comparing Dynamic and Static Logit Models in Indian Context at 7th PAN-IIM World Management Conference, Indian Institute of Management, Rohtak, 12-14th December 2019.
5. Investigating the relation between Macroeconomic Variables and Stock Prices: Indian context at 11th ISDSI International Conference organized by IIM Trichy from 27th December 2017-30th December 2017.