

## CHAPTER 10

### COMMERCE

#### Doctoral Theses

118. AGARWAL (Megha)  
**Mean-Variance Efficient Portfolio Selection: An Empirical Study on the National Stock Exchange.**  
Supervisors : Prof. J. P. Sharma and Prof. K. V. Bhanu Murthy  
Th 19844

#### *Contents*

1. Introduction. 2. Theoretical underpinnings and emerging issues. 3. Advances in theories and empirical studies on portfolio management. 4. Mean-variance efficient portfolio selection: model development. 5. Mean-variance quadratic programming portfolio selection model: an empirical investigation on the national stock exchange. 6. Summary, conclusions and suggestions for future research. Annexure.

119. DHAWAN (Nidhi)  
**Study of Organizational Stress and Coping Mechanism in Public and Private Sector Banks.**  
Supervisors : Dr. Ajay Kumar Singh and Dr. R. Prabhakar Rao  
Th 19840

#### *Contents*

1. Introduction. 2. Organizational stress: A theoretical framework. 3. Review of existing literature-stress and coping. 4. Stress coping mechanisms. 5. Data analysis and interpretation. 6. Conclusions and recommendations. References. Appendix.

120. DUA (Naveen)  
**Effects of Empowerment of Employees on Organisational Performance : A Study of Select Companies of National Capital Region.**  
Supervisor : Dr. Ajay Kumar Singh  
Th 19843

*Contents*

1. Introduction of study. 2. Review of literature. 3. Empowerment in relation to power. 4. Research methodology. 5. Results of empirical study and discussion-I. 6. Results of empirical study and discussion-II. 7. Summary findings, conclusions, and recommendations. Bibliography. Annexures.

121. GUPTA (Nisha)  
**Measurement of Human Asset: An Empirical Study of Selected Organizations in Service Sector.**  
 Supervisor : Dr. Ajay Kr. Singh  
Th 19839

*Contents*

1. Introduction. 2. Measurement of human asset: literature review. 3. Human resource accounting: theory and practice. 4. Analysis and results. 5. Conclusions, discussions, and recommendations. References. Appendices.

122. JAIN (Rachna)  
**Empirical Study of International Listing of Stocks by Indian Companies.**  
 Supervisors : Prof. Jawahar Lal and Dr. Vanita Tripathi  
Th 20214

*Contents*

1. Introduction. 2. Review of literature. 3. Data collection and research methodology. 4. Impact of cross listing on return of domestic stocks: an empirical analysis. 5. Impact of cross listing on liquidity and volatility of domestic stocks: an empirical analysis. 6. Indian companies views on international listing of stocks: survey based analysis. 7. Summary and conclusions. Select Bibliography. Annexures.

123. JAIN (Sonali)  
**Assessment of Service Quality in Indian Banking Industry : A Comparison of Indian an Foreign Banks.**  
 Supervisor : Prof. Jawahar Lal and Prof. Madhu Vij  
Th 19845

*Contents*

1. Introduction. 2. Service quality: conceptual framework. 3. Service quality: antecedents and consequences. 4. Research methodology. 5. Data analysis I-service quality scales: reliability and validity assessment. 6. Data analysis II: Empirical

assessment of service quality perceptions and their antecedents in the Indian and foreign banks. 7. Data analysis III- an assessment of service quality linkages with its consequences. 8. Summary, conclusions, managerial implications and directions for future research. Appendix. Bibliography.

124. JAIN (Vandana)  
**Empirical Study of foreign Direct Investment from India.**  
 Supervisor : Dr. Niti Bhasin  
Th 20213

*Contents*

1. Introduction. 2. India's outward FDI trends and policy framework. 3. Conceptual framework. 4. Literature review. 5. Determinants of outward FDI from India: an empirical study of host country factors. 6. Firm level determinants of outward FDI from India: A firm level analysis. 7 Summary, conclusions and recommendations. References.

125. PATHAK (Ruchira) NEE RUCHIRA BADHWAR  
**Study of Balanced Scorecard Practices in Indian Companies.**  
 Supervisors : Prof. Jawahar Lal and Dr. Kavita Sharma  
Th 19841

*Contents*

1. Introduction. 2. Theoretical aspects of balanced scorecard. 3. Review of empirical studies. 4. Research methodology. 5. Balanced scorecard practices in corporate India: company perception. 6. Analysis of cause-and-effect relationship between balanced scorecard perspectives: empirical results. 7. Impact of balanced scorecard on corporate financial performance : empirical results. 8. Conclusions and suggestions. 9. Annexures. Select Bibliography.

126. RANA (Deepti)  
**Corporate Governance in Telecom Sector.**  
 Supervisor : Prof. J. P. Sharma  
Th 19842

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1. Introduction. 2. Conceptual framework. 3. Review of literature. 4. Analysis and results. 5. Summary and conclusions. Appendices. Bibliography.

127. SHARMA (Sonal)  
**Empirical Testing of the Performance of Black and Scholes  
Option - Pricing Model with Alternative Volatility Measures.**  
Supervisors : Prof. Y. P. Singh and Prof. K. V. Bhanu Murthy  
Th 19846

*Contents*

1. Introduction. 2. Black and scholes option pricing model and its alternatives. 3. Volatility: concepts and various models. 4. Literature review. 5. Time series properties, diagnostics and stylized facts. 6. Volatility: estimation and evaluation. 7. Pricing and hedging performance of the BS model. 8. Summary and conclusions. References.