# CHAPTER 18

# FINANCIAL STUDIES

## Doctoral Theses

 GARG (Vidisha)
Cross Section of Volatility and Stock Returns : An Empirical Study. Supervisors : Prof. Sanjay Sehgal and Dr. G S Sood <u>Th 22359</u>

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1. Introduction 2. Theoretical framework and review of literature 3. Cross-section of volatility and stock returns : Evidence from India 4. Cross-section of volatility and stock returns : Evidence from emerging markets 5. Cross-sectional moments and stock returns: Evidence from emerging markets 6. Summary and conclusions. References.

177. GUPTA (Anjali) nee Jaiswal Behaviour of Share Prices around Stock splits in India Supervisors : Dr. Amitabh Gupta and Prof. C P Gupta <u>Th 22358</u>

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JAIN (Kanu)
Study of Profitability of Momentum Strategies Based on Price, Earnings and Revenue.
Supervisors : Prof. Sanjay Sehgal and Dr. G. S. Sood

Supervisors : Prof. Sanjay Sehgal and Dr. G. S. Sood <u>Th 22520</u>

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1. Introduction. 2. Theoretical framework and review of literature. 3. Price momentum and its sources in the Indian stock market. 4. Profitability of Uni-variate momentum strategies based on short-term prior returns, earnings and revenue surprise. 5. Profitability of multi-variate momentum strategies. 6. Summary and conclusions. References.