

## **Dr. Chetan G. K. - Publications**

1. Chetan G K and Nagaraj B V (2018), "Price Discovery and Volatility Spillover among Selected Commodity prices: An Evidence from NCDEX" Accepted for publication with Wealth – International Journal of Money, Banking and Finance (UGC Approved and Indexed on EBSCO)
2. Soumya Chakraborty and Chetan G K (2018), "A Study of Quarterly Earnings Announcement and Stock Price Reactions – With Reference to Nifty Midcap 150", Accepted for publication with Journal of Commerce & Accounting Research (UGC Approved Journal).
3. Chetan G K and Dr. Anilkumar G Garag (2017), "An Empirical Analysis of Lead and Lag Relationship between CNX Bank Index and Bank Nifty Futures of Indian Capital Market", International Conference on Global Healthcare Management and Business Issues, Conducted by: Kirloskar Institute of Advanced Management Studies, Pune, pp223-234. (ISBN:978-93-86256-31-7)
4. Chetan G K and Dr. Anilkumar G Garag (2016), "Modelling and Forecasting of the Stock Market Volatility of S&P CNX Nifty –50 Index of India Using GARCH Family Models", GE-International Journal of Management Research, Vol. 4, Issue 6, pp.154-166.  
Electronic Access: <http://aarf.asia/geer2.php?p=Volume4,Issue6,June2016>
5. Chetan G K, and Dr. Anilkumar G Garag (2015), "Equity market linkages among India and selected ASEAN countries: An empirical analysis", Intercontinental Journal of Banking, Insurance and Finance, Vol. 2, Issue 6, pp.25-37  
Electronic Access: [http://researchscripts.org/dec\\_2015/IJBIF/20151205.pdf](http://researchscripts.org/dec_2015/IJBIF/20151205.pdf)