### Dr. Taufeeque Ahmad Siddiqui

Associate Professor (Finance)

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## **Teaching Experience**

 Associate Professor (Finance) at Department of Management Studies, Jamia Millia Islamia, New Delhi, from April 22, 2022 till date

 Assistant Professor (Finance) at Centre for Management Studies, Jamia Millia Islamia, New Delhi, from April 22, 2010 to April 21, 2022

#### **Academic Qualification**

- Ph.D. from AMU, Aligarh in 2009
- M.Com. in finance from AMU, Aligarh in 2004
- B.Com. from AMU, Aligarh in 2002
- Senior Secondary School Certificate from AMU, Aligarh in 1999
- Secondary School Certificate from CBSE in 1997
- Qualified NET in June 2006 and December 2006, UGC
- Certificate in "E-Governance" from Asian Development Bank Institute, Tokyo,
   Japan in November 2007

#### Ph.D. Topic

 A study on pattern and trends in venture capital financing in India since liberalization

### **Subjects Taught:**

 Behavioral Finance, International Financial Management, Accounting for Managerial Decision Making, Financial Modeling, Security Analysis and Portfolio Management, Financial Engineering etc.

### Research Project (completed)

 Modeling Spill Over Effect of Financial Inclusion on Telecommunication in India, funded by Idea Telecom Centers of Excellence, Indian Institute of Management(IIM), Ahmadabad

## Ph.D. Guidance (Awarded)

- 1. Mazia Fatima Khan: Volatility Spillovers and Contagion from Matured to Emerging Stock Markets.
- 2. Zahoor Ahmad Mir: Modeling volatility and evaluating impact of domestic and global factors on the performance of Indian stock market.
- 3. Kashif Iqbal Siddiqui: Modeling Relationship between Financial and Social Inclusion.
- 4. Yusuf Abdullah: Predicting stock returns and assessing model variations: Study of select NSE Indices.
- 5. Isha Narula: EMH and Behavior Finance: Test to evaluate weak form of Indian Stock Market.
- 6. M. K. Ummer Farooque: Viability of Islamic Finance in India with special reference to Kerala.
- 7. Isha Wadhwa: Impact of extreme events on integration and diversification: study of select world indices.

#### Ph.D. Guidance (Ongoing)

- 8. Haseen Ahmed: Dynamic Linkages among Select Financial variables: An Analysis of Major Oil Importing and Exproting countries.
- 9. Mohammad Musavvir: ESG Indices
- 10. Dattar Singh: FDI
- 11. Mohd Raagib Shakeel: Application of Machine learning techniques in Financial Market

### **Articles Published(National News Papers)**

- 1. Siddiqui, T. A., and Qamar, F.(2023), Old vs New Tax Regime: What You Need to Know, February 14, The Daily Guardian
- 2. Siddiqui, T. A., and Qamar, F.(2023), A Balance between Welfare and Feasibility May Settle The NPS-OPS Debate, January 02, The Deccan Herald
- 3. Qamar, F., and Siddiqui, T. A.(2022), Centre's Monetisation Plan and The Need to Safeguard States' Interests, January 24, The Deccan Herald
- 4. Qamar, F., and Siddiqui, T. A.(2021), Making out A Case for Propping up The Middle Class, September 2, The Hindu
- 5 Qamar, F., and Siddiqui, T. A.(2021), A Bubble Burst Is No Figment of The Imagination, July2, The Hindu

#### **Books/Edited Volume Published**

- 1. Siddiqui, T.A. and Siddiqui, S. (2022), Research Issues in Business and Finance, Bloomsbury, New Delhi, India, pages 323, ISBN 978-93-56400-00-97
- Siddiqui, T.A. and Veeramani, S. (2014), Dynamics of International Finance in Global South, Excel Publishers, New Delhi, India, pages 396, ISBN 978-93-83842-81-0 978-93-83842-08-7
- 3. Veeramani, S. and Siddiqui, T.A. (2014), International Business: The Emerging Global South and Asian Economic Order, Excel Publishers, New Delhi, India, pages 439, ISBN 978-93-83842-80-3
- Gedam, R. K., Veeramani, S. and Siddiqui, T.A. (2014), Human Resource Management and Corporate Social Responsibility, Excel Publishers, New Delhi, India, pages 388, ISBN 978-93-83842-82-7
- Siddiqui, T.A. (2011), Pattern and Trends in Venture Capital/ Private Equity Investments in India, VDM Publication, Germany, Pages 340, ISBN 978-3-639-33443-2

## Research Papers Published(Journals)

- Siddiqui, T. A., Khan, M. F., Naushad, M., and Syed, A., M.(2022). Cross-Market Correlations and Financial Contagion from Developed to Emerging Economies: A Case of COVID-19 Pandemic, Economies, 10(6), 1-12, ISSN 2227-7099
- 2. Atif, M., Rabbani, M.R., Jreisat, A., Al-Mohamad, S., Siddiqui, T.A., Hussain, H., Ahmed, H. (2022). Time-varying Impact of Oil Prices on Stock Returns: Evidence from Developing Markets. International Journal of Sustainable Development and Planning, 17(2), 477-486, ISSN 1743-761X.
- 3. Siddiqui, T., Naushad, M., & Farooque, M. (2021). A Study on Islamic Finance as An Approach for Financial Inclusion in India. Accounting, 7(2), 487-496, ISSN 2369-7407.
- 4. Siddiqui, T. A., & Siddiqui, K. I. (2020). Telecommunication, Socioeconomic and Financial Inclusion: An Empirical Evidence from Bihar. Prabandhan: Indian Journal of Management, 13 (10-11), 46-61, ISSN:0975-2854
- Siddiqui, T. A., Ahmed, H., & Naushad, M. (2020), Diffusion of COVID-19 Impact across Selected Stock Markets: A Wavelet Coherency Analysis, Investment Management and Financial Innovation, 17, 202-214, ISSN 18104967.
- Siddiqui, T. A., & Siddiqui, K. I. (2020), FinTech in India: An analysis on Impact of Telecommunication on Financial Inclusion, Strategic Change, 29(3), 321-330, ISSN: 1099-1697.
- 7. Siddiqui, T. A., & Siddiqui, K. I. (2019). Financial Inclusion in SAARC Countries: An Individuals' Characteristics Analysis. Think India Journal, 22(10), 3193-3204, ISSN: 0971-1260.
- 8. Siddiqui, T. A., & Siddiqui, K. I. (2019). Education and Financial Literacy: Catalysts for Adopting Financial Services. ZENITH International Journal of Multidisciplinary Research, 9(7), 163-169, ISSN: 2231-5780.
- 9. Siddiqui, T. A., & Khan, M. F. (2018). Analyzing Spillovers in International Stock Markets: A Multivariate GARCH Approach. Indore Management Journal, 10(1), 57-63, ISSN 0975-1653)
- Siddiqui, T. A., & Siddiqui, K. I. (2018). Scrutinizing Status of Financial Inclusion using Structural Equation Modeling. Asian Journal of Research in Business Economics and Management, 8(1), 90-100, ISSN 2249-7307.

- 11. Siddiqui, T. A., & Mir, Zahoor, (2018). Modelling Volatility of Select Telecom Companies of CNX 500. International Journal of Research in Management & Social Science, 6(1), 83-89, ISSN 2322-0899.
- 12. Siddiqui, T. A., & Siddiqui, K. I. (2018). Nexus between Financial Inclusion and Telecommunication: A Structural Equation Modelling Analysis with Special Reference to Jammu & Kashmir. International Journal of Research in Management & Social Science, 6(1), 63-67, ISSN: 2322-0899.
- Siddiqui, T. A., & Abdullah, Yusuf, (2018). Assessing Predictive Power of Macroeconomic Variables for Stock Prices: Artificial Neural Networks Approach in Indian Context. International Journal of Research in Management & Social Science, 6(1), 11-15, ISSN 2322-0899.
- 14. Siddiqui, T. A., & Khan, M. F., (2018). Determining The Outcome of News on The Stock Markets of Emerging Economies: A Case of BRICS. International Journal of Research in Management & Social Science, 6(1), 23-27, ISSN 2322-0899.
- 15. Siddiqui, T. A., & Siddiqui, K. I. (2018). Assessing Linkage between Community and Financial Inclusion in India. Journal of Commerce and Management Thought, 9(1), 111–119, ISSN 0976-478X.
- 16. Siddiqui, T. A., & Siddiqui, K. I. (2017). Impact of Telecommunication on Financial Inclusion in India: Using Structural Equation Modeling. Asian Journal of Management Applications and Research, 7(2), 40-54, ISSN: 2230-8679.
- 17. Siddiqui, T.A. and Abdullah, Y. (2017). Testing for Predictive Ability of Conventional and Shariah Indices of Selected Gulf Countries and Economic Regions Using Neural Network Modelling. Journal of Islamic Economics, Banking and Finance, 13(1), 171-186, ISSN 20704666.
- 18. Siddiqui, T.A. and Narula, I. (2017). Stock Market Volatility And Anomalies: A Behavioral Approach. Asia-Pacific Journal of Management, 12(3, 4), 194-202, ISSN 2319-510X
- 19. Siddiqui, T.A. and Rawal, I. (2017). Impact of Natural Disasters on Co Integration and Diversification: A Study of World's Major Stock Indices. The IUP Journal of Applied Economics, 16(1), 7-34, ISSN 0972-6861.
- 20. Siddiqui, T.A. and Farooque, M.K. U. (2015). Islamic Finance and Financial Inclusion in India: An Application of Binary Logistic Regression. Asian Journal of Management Applications And Research, 5(2), 135-140, ISSN 2230 8679.

- 21. Siddiqui, T. A., Shafi, M., & Shanujas, V. (2015). Changing Landscape of Investor's Behavior from Venture Capital to Private Equity in India: A Learner's Perspective. International Journal of Physical and Social Sciences, 5(3), 38-45, ISSN 2249-5894.
- 22. Siddiqui, T.A. and Wadhwa, I. (2015). Impact of Natural Catastrophes on Cointegration: A Study of Select World Indices. Asian Journal of Management Applications and Research. 5(1), 166-177, ISSN 2230 8679.
- 23. Siddiqui, T.A. and Abdullah, Y. (2015). Developing a Non Linear Model to Predict Stock Prices in India: An Artificial Nural Network Approach. IUP Journal of Applied Finance: ICFAI University Press, 21(3), 36-49, ISSN 0972-5105
- 24. Siddiqui, T.A. and Wadhwa, I. (2015). Stock Market Reactions to Significant Economic Announcements in India: A Study of CNX Small Cap Index. Maims Journal of Management, Maharaja Agarsen Institute of Management Studies, Delhi, 9(2), 36-43, ISSN 22490116
- 25. Khan, M. A. and Siddiqui, T.A. (2015). Impact of Selected Socio-economic Determinants on Maternal Healthcare in India. International Journal of Trends in Humanities and Social Science, 4(2), 361-379, ISSN 0976-9721
- 26. Siddiqui, T.A. and Abdullah, Y. (2014). Non Linear Relationship between Macro Economic Variables and Stock Returns: An Artificial Neural Network Approach. Management Dynamics, 14(2), 52-59, ISSN 0972-506.
- 27. Siddiqui, T.A. and Narula, I. (2013). Evaluating Weak Form Efficiency of Indian Stock Market: A Behavioral Approach. Pranjana: The Journal of Management Awareness, 16(2), 17-31, ISSN 0971-9997.
- 28. Siddiqui, T.A. and Narula, I. (2013). Market Efficiency and Anomalies: Evidences from S&P CNX Nifty. Vision: The Journal of Business Prospective, 17(3), 233-245, ISSN 0972-2629
- 29. Siddiqui, T.A. (2013). Testing Random Walk Hypothesis in Indian Stock Market: A Study of CNX Nifty. Optimization: Journal of Research in Management, 5(1), 29-34, ISSN 0974-0988.
- 30. Khan, A.Q. and Siddiqui, T.A. (2011). Impact of Foreign Direct Investment(FDI) on Indian Economy: A Comparison with China and The USA. International Journal of Business and Information Technology, UK, 1(1), 39-53, ISSN 2047-0363.

31. Naushad, Mohammad, N. and Siddiqui, T.A. (2011). Small Industrial economy of Uttar Pradesh(UP) and Economic Development of Bundelkhand Region: A Study. Prabandh, Bureau of State Enterprises U.P., 121(1), 21-26, RN 36279/79

### Research Papers Published(Edited Volume/Proceedings)

- 32. Siddiqui, T.A., Mussavvir, M., and Ahmed, H. (2022). Appraising Co-movement: Indications from ESG Indices of NSE. Research Issues in Business and Finance. Siddiqui, T. A., Siddiqui, S., (eds), Bloomsburry, New Delhi, pp 293-301, ISBN 978-93-56400-00-97
- 33. Siddiqui T.A., and Siddiqui K.I. (2021). Financial Inclusion and Telecommunication in India: A Study on Spillover Effect. Trade, Investment and Economic Growth. Lakhanpal, P., Mukherjee, J., Nag, B., Tuteja, D. (eds), Springer, Singapore, pp 341-362, ISBN 9789813369726
- 34. Siddiqui, T.A and Ahmed, H. (2021). Relationship between Oil Prices and Stock Markets of Select Emerging Economies: A Copula GARCH-based Study. Contemporary Business Trends: Pre and Post Covid Scenario. Wani, T. A., Anwar, A. (Edts.), Bloomsbury UK, pp 72-83, ISBN 978-93-5436-026-9.
- 35. Siddiqui, T. A., & Khan, M. F. (2021). Volatility Persistence: A Study of Select Developed and Emerging Markets. Management Functions in COVID- 19 Era. Sunayna, Siddiqui, S., (eds.), Bloomsbury UK, pp 149-156, ISBN 9789354355370.
- Siddiqui,T.A and Ahmed,H.(2020). Examining Time and Frequency Linkages among Select World Stock Indices. Economic Policy and Planning in India Post COVID 19. Singh, K. B.(Edt), Bloomsbury UK, pp 189-195, ISBN: 978-93-90513-68-0.
- 37. Siddiqui. T. A. & Siddiqui. K. I. (2018). Examining Status of Financial Inclusion using Structural equation Modelling (SEM) with Special Reference to Kerala. Transforming India: Inclusion, Empowerment, Digitalization & Social Responsibility. Raina. A. and Narula, I., (Eds), pp 154-161, Excel India Publishers, New Delhi, ISBN 978-93-86724-61-8
- 38. Siddiqui. T. A. & Siddiqui. K. I. (2017). Determining Effect of Telecom Services on Financial Inclusion in Haryana Using SEM. International Conference on Research and Business Sustainability. Barua, M. K., Lenka, U.,. Pandya, K. V. & Sinha, P. N., (Eds.), Excellent Publishing House, New Delhi, pp 436-441, ISBN 978-93-86238-38-2

- 39. Siddiqui, T. A., & Khan, M. F. (2017). Volatility Estimation in Emerging Markets: A Study of India's and China's Stock Markets. Proceedings of International Conference on Strategies in Volatile and Uncertain Environment for Emerging Markets. Sanjay and Sushil (eds.), IIT Delhi, New Delhi, pp 606-618, ISBN: 978-93-83893-05-8
- 40. Siddiqui, T. A. and Mir, Z. A. (2017). Risk Appraisal of Select Telecom Companies of CNX 500. Business and Public Policy Focus on Uttar Pradesh. Alam, A., Maqbool, A. and Atiq, R.(Edts.), Bloomsbury UK, pp 161-170, ISBN 978-93-86432-96-4.
- 41. Siddiqui, T. A., Khan, M. A. (2017). New Born Healthcare Management in India: A Study of Muzaffarnagar District of Uttar Pradesh. Business and Public Policy Focus on Uttar Pradesh. Alam, A., Maqbool, A. and Atiq, R.(Edts.), Bloomsbury, India, pp 171-186, ISBN 978-93-86432-96-4.
- 42. Siddiqui, T. A., & Khan, M. F. (2017). Determining Leverage Effect in Transition Economies: A Crisis Perspective. International Conference on Research and Business Sustainability. Barua, M. K., Lenka, U.,. Pandya, K. V. & Sinha, P. N., (Eds.),), Excellent Publishing House, New Delhi, pp. 426-430, ISBN 978-93-86238-38-2.
- 43. Siddiqui. T. A. & Siddiqui. K. I. (2017). Appraising Effect of Telecom Technology on Financial Inclusion in select villages of Bihar Using Structural Equation Modeling. International Conference on Emerging Trends in Engineering, Innovation, Technology and Management. Hussain. Z., (Ed.),), Excel India Publishers, New Delhi, pp 415-418, ISBN 978-93-86724-31-1.
- 44. Siddiqui, T.A. and Mir, Zahoor (2015). A Study on Volatility Spillover from Oil Price to Select Indian Stock Indices. Emerging Global Economic Prospective. Narang, D., Varshney, V., Kumari, M., Tripathi, A. and Singh, R. (eds.), Orange Books International, New Delhi, PP 279-287, ISBN 978-93-8326-309-7.
- 45. Siddiqui, T.A. and Farooque, M.K.U. (2015). Perception of Islamic Financial Institutions Customers towards Islamic Financial System in India: An Empirical Analysis. Emerging Global Economic Prospectives. Narang, D., Varshney, V., Kumari, M., Tripathi, A. and Singh, R. (eds.), Orange Books International, New Delhi, pp.65-78, ISBN 978-93-8326-309-7.
- 46. Siddiqui, S. and Siddiqui, T.A. (2015). Forecasting Volatility in Commodity Market: Application of Select Garch Models. Advances in Management for

- Business Excellence. Kumar, R., Kaushik, N., Solkhe, A., Firoz, F., Jha, M. K. (eds.), Manakin Press, pp 46-52, ISBN 9789384370329.
- 47. Siddiqui, T.A. and Narula, I. (2014). Modeling Asymmetric Volatility of South Asian Stock Market: An E-GARCH Approach. Dynamics of International Finance in Global South. Siddiqui, T. A. and Veeramani, S. (Eds.), Excel Publishers, New Delhi, India, pp 122-129, ISBN 978-93-83842-81-0 978-93-83842-08-7.
- 48. Siddiqui, T. A. and Wadhwa, I. (2014). Impact of Terrorist Attacks on Cointegration: A Study of Select BRICS Stock Indices. Dynamics of International Finance in Global South. Siddiqui, T. A. and Veeramani, S. (Eds.), Excel Publishers, New Delhi, India, pp 20-32, ISBN 978-93-83842-81-0 978-93-83842-08-7.
- 49. Siddiqui, T.A. and Abdullah, Y. (2014). Examining Linkage between Stock Prices And Select Macro Economic Variable in India. Management Challenges in the New Era: Strategies for Success. Farooqi, R. and Siddiqui. S. (Eds.), Excel Publishers, New Delhi, pp 113-118, ISBN 978-93-83842-08-7.
- 50. Siddiqui, T.A. and Siddiqui, S. (2013). Volatility Clustering in CNX Nifty Junior. Applications of Econometrics in Management. Sharma, R. C. and Garg, S. K. (ed.), National Publishing House, India, pp 303-310, ISBN 978-81-8018-135-1.
- 51. Siddiqui, T.A. and Narula, I. (2012). Impact of Decision with regard to FDI in Retail on Indian Stock Market: A Test of Semi Strong Form of Market Efficiency. Financial Innovation: Opportunities, Issues and Challenges, conference proceeding, Wisdom publication, New Delhi, pp 16-28, ISBN 978-93-81505-18-2.
- 52. Siddiqui, T.A. and Farooque, M.K.U. (2012). Need and Viability of Islamic Stock Exchanges in India. Financial Innovation: Opportunities, Issues and Challenges, conference proceeding), Wisdom Publication, New Delhi, Pp 244-255, ISBN 978-93-81505-18-2.
- 53. Siddiqui, T.A. (2011). Mergers and Acquisitions in India: A Test of Efficient Market Hypothesis. Future of Financial Market, Jamia Millia Islamia, New Delhi, (Conference Proceeding), ISBN 978-81-922331-0-9.
- 54. Khan, A.Q., Siddiqui, T.A. and Shafi, M. (2008). Changing Landscape of Investor's Behaviour from Venture Capital to Private Equity in India: Challenges and Opportunities, Contemporary Business Practices: A Road to Excellence. Hulani, U. (Ed.), Indus Valley Publications, Jaipur, pp 311-326, ISBN 81-88719-66-8

## Conferences/Seminars (Papers Presented/Invited Talks Delivered)

- Dynamic Linkages between Oil Prices, Exchange Rates, and Stock Prices: Evidence from High-Frequency Data, Third Annual International Capital Markets Conference, December 15-16, 2022, National Institute of Securities and Market Mumbai with Systematic Risk Centre, London School of Economics and Political Science
- Mena Sukuk Price Prediction Modelling using Prophet Algorithm, International conference on Recent Advances in Computer Science and Engineering (ICRACSE-2022), November 26-27, 2022, Department of Electronics and Communication Engineering, Shri Vishnu Engineering College for Women (Autonomous), Bhimavaram, Andhra Pradesh, India
- 3. Feature Selection in Corporate Bankruptcy Prediction using ML Techniques: A Systematic Literature Review, 7<sup>th</sup> International Conference on Micro-Electronics, Electromagnetics and Telecommunications (ICMEET 2022), July 22 23, 2022, Department of Computer Engineering, Jamia Millia Islamia, New Delhi, India
- 4. Probing co-integration and Co-movement: Evidence from ESG indices of NSE,3<sup>rd</sup> International Finance Conference, March 29-30, 2022, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- 5. PMC Bank Fiasco: A Management Case on Business Policy and Corporate Governance, 3<sup>rd</sup> International Finance Conference, March 29-30, 2022, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- 6. The Dynamic Co-integration Relationship between Crude Oil Prices, Stock Market and Exchange Rate in India, 3<sup>rd</sup> International Finance Conference, March 29-30, 2022, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- Impact of Oil Prices on Exchange Rate and Inflation in India: A Policy Perspective, International Management Conference, May 21-24, 2021, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- Contagion from Developed Economies to Emerging Asian Economies Following Corona Pandemic, International Management Conference, May 21-24, 2021, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- Impact of Financial Inclusion on Social Inclusion in India: A Higher-order PLS-SEM Analysis, International Management Conference, May 21 - 24, 2021, Centre for Management Studies, Jamia Millia Islamia, New Delhi

- 10. Association between Exchange rate, Stock Market and Crude Oil Prices During Covid-19 Crisis: A Copula GARCH Based Study of Select Oil Dependent Emerging Economies, International conference on business management, March 23, 2021, Skyline University, Sharjah UAE
- 11. Cross Market Correlations and Financial Contagion from Developed to Emerging Economies: A Case of Corona Pandemic, International conference on business management, March 23, 2021, Skyline University, Sharjah UAE
- 12. Surmounting COVID-19: A Case of an Indian IT Company, International conference on business management, March 23, 2021, Skyline University, Sharjah UAE
- 13. Relationship between oil prices and stock markets of select emerging economies: A Copula GARCH based study, International Conference on Contemporary Business Trends, January 16, 2021, NIT Srinagar
- 14. Financial and Social Inclusion: A PLS-SEM Approach, International Conference on Contemporary Business Trends 2021, January 16 - 17, 2021, National Institute of Technology, Srinagar
- 15. Relationship between oil prices and exchange rate: ARDL based Cointegration Analysis, PAN IIM World Management Conference, December 12-14, 2019, IIM Rohtak
- 16. Financial Inclusion in SAARC Countries: An individuals' Characteristics Analysis, 10th Conference on Excellence in Research and Education, May 03 – 05, 2019, Indian Institute of Management, Indore
- 17. Analyzing Spillovers in International Stock Markets: A Multivariate GARCH approach10th, Conference on Excellence in Research and Education, May 03 05, 2019, Indian Institute of Management, Indore
- 18. Examining Causal Relationship between Financial Inclusion and Telecommunication with Special Reference to Kerala and Bihar using SEM, 6th International conference on Empirical Issues in International Trade & Finance, December 13 – 14, 2018, Indian Institute of Foreign Trade, New Delhi
- Education and Financial Literacy: Catalysts for Adopting Financial Services,
   International Conference on Financial Inclusion & Inclusive Growth, November
   24 25, 2018 University Department of
   Commerce & Business Management, Ranchi University, Ranchi

- 20. Probing Association between Telecom and Financial Inclusion: A Study of Select Villages of Bihar, 3rd International conference on Financial Markets & Corporate Finance, July 12 14, 2018, Indian Institute of Technology, Kanpur
- 21. Examining Status of Financial Inclusion Using Structural Equation Modeling (SEM) with Special Reference to Kerala, National conference on transforming nation through: CSR, Financial Inclusion, Empowerment and Digitalization, March 14 15, 2018, Vivekananda Institute of Professional Studies, New Delhi
- 22. Nexus between Financial Inclusion and Telecommunication: A Structural Equation Modelling Analysis with Special Reference to J & K, 2nd International Business and Finance Conference, February 21, 2018, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- 23. Spillovers in International Stock Markets: A Multivariate GARCH Approach, 2nd International Business and Finance Conference, February 21, 2018, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- 24. Assessing Predictive Power of Macroeconomic Variables for Stock Prices: Artificial Neural Networks Approach in Indian Context, 2nd International Business and Finance Conference, February 21, 2018, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- 25. Appraising Effect of Telecom Technology on Financial Inclusion in select villages of Bihar using Structural Equation Modeling, International Conference on Emerging Trends in Engineering, Innovation, Technology and Management, December 16 18, 2017, Department of Electrical Engineering, National Institute of Technology, Hamirpur
- 26. Determining Effect of Telecom Services on Financial Inclusion in Haryana using SEM, International Conference on Research and Business Sustainability, December 16 17, 2017, Department of Management Studies, IIT Roorkee
- 27. Determining Leverage Effect in Transition Economies: A Crisis Perspective, International Conference on Research and Business Sustainability, December 16 17, 2017, Department of Management Studies, IIT Roorkee
- 28. Linkage between Community and Financial Inclusion in Select villages of Bihar, Second International Finance Conference, October 11, 2017, Centre for Management Studies, Jamia Millia Islamia, New Delhi

- 29. Modelling Volatility in Emerging Economies: A Study of BRICS Stock Market, Second International Finance Conference, October 11, 2017, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- 30. Exploring linkages between Telecom and Financial Inclusion: An Innovative Strategy for Success, International Conference on strategies in Volatile and Uncertain Environment for Emerging Markets, July 14 15, 2017, Department of Management Studies, IIT Delhi.
- 31. Volatility Estimation in Emerging Markets: A study of India's and China's Stock Markets, International Conference on strategies in Volatile and Uncertain Environment for Emerging Markets, July 14 15, 2017, Department of Management Studies, IIT Delhi
- 32. Testing for Predictive ability of Conventional and Shariah Indices of Selected Gulf Countries and Economic Regions Using Neural Network Modelling, 7<sup>th</sup> International Conference on Excellence in Research and Education, May 5-8, 2016, IIM Indore
- 33. Behavioural Biases and Weak Form Inefficiency of Indian Stock Market: Evidences' from CNS Nifty, Role of Behavioural Finance in Indian Financial Management, March 30, 2016, Satyawati College, University of Delhi, New Delhi
- 34. New Born Healthcare Management in India: A Study of Muzaffarnagar District of Uttar Pradesh, National Conference on Business and Public Policy Focus on Uttar Pradesh, March 18, 19, 2016, Integral University, Lucknow.
- 35. Appraising Competence of Islamic Financial Institutions in India: an Application of DEA, National Conference on Business and Public Policy Focus on Uttar Pradesh, March 18, 19, 2016, Integral University, Lucknow.
- 36. Risk Appraisal of Select Telecom Companies of CNX 500, National Conference on Business and Public Policy Focus on Uttar Pradesh, March 18, 19, 2016, Integral University, Lucknow.
- 37. Evaluating Efficiency of Islamic and Convintional Micro Finance Institutional in India, International Conference on Marketing in Emerging Economies, February 18, 2016, Centre for Management Studies, Jamia Millia Islamia, New Delhi
- 38. Study on Islamic Finance as an approach for Financial Inclusion in India, International Conference on Marketing in Emerging Economies, February 18, 2016, Centre for Management Studies, Jamia Millia Islamia, New Delhi

- 39. Garch Based Conditional Variance Forecasting Using Artificial Neural Networks, International Management Research Academy (Imra), London and Iim Bangalore International Conference, December 16 to 18, 2015, IIM Bangalore, Bengaluru, India
- 40. Impact of Index of Industrial Production on Volatility of Select Sectoral Indices on BSE, International Conference on Research and Business Sustainability, December 4-6, 2015, IIT Roorkee, Greater Noida Campus
- 41. Modeling Synergetic Relationship Between Financial Inclusion And Telecom Services in India, International Conference on Telecommunication Technology and Management, April 11-12, 2015, Bharti School Of Telecommunication And Management, IIT Delhi
- 42. A study on volatility spillover from oil prices to select Indian stock indices, international conference on emerging global economic perspective (an international gamut), April 11, 2015, Jaipuria institute of management, Ghaziabad
- 43. Perception of Islamic Financial Institutions Customers towards Islamic Financial System In India: An Empirical Analysis, International Conference On Emerging Global Economic Perspective (An International Gamut), April 11, 2015, Jaipuria Institute Of Management, Ghaziabad
- 44. Islamic Finance and Financial Inclusion in India: An Application of Binary Logistic Regression, International Finance Conclave, February 28, Centre For Management Studies, Jamia Millia Islamia, New Delhi, India.
- 45. Impact of Natural Catastrophes on Cointegration: A Study Of Select World Indices, International Finance Conclave, February 28, Centre For Management Studies, Jamia Millia Islamia, New Delhi, India.
- 46. Forecasting Volatility in Commodity Market: Application Of Select GARCH Models, National Conference On Advances In Management For Business Excellence, February 27-28, 2015, Department Of Business Administration, NIIT Kurukshetra.
- 47. Developing a Non Linear Model to Predict Stock Prices In India: An Artificial Neural Network Approach, 9<sup>th</sup> National Conference on Indian Capital Market, February 13-14, 2015, Business School, IBS Gurgaon, India.
- 48. Modeling Volatility of Select Telecom Companies of CNX 500 , International Conference on Globalization And Its Impact On Management, January 21, 2015, Ideal Institute Of Management And Technology(IIMT), New Delhi.

- 49. Islamic Finance As A Way for Financial Inclusion in India: A Discriminant Analysis Approach, National Seminar on Inclusive Development and Mainstreaming of Minorities (Muslim) Communities In India, December 4-5, 2014, Department Of Commerce, Aligarh Muslim University, Aligarh, India.
- 50. Socioeconomic Determinant of New Born Sickness in India, National Seminar on Inclusive Development And Mainstreaming of Minorities(Muslim) Communities in India, December 4-5, 2014, Department Of Commerce, Aligarh Muslim University, Aligarh, India.
- 51. Examining Volatility Spillover in Select Indian Stock Market Indices, Emerging Issues In International Trade And Finance, October 16, 2014, Department Of Management Studies, Deen Dayal Upadhaya College, University Of Delhi, New Delhi.
- 52. Impact of Terrorist Attacks on Cointegration: A Study of Select BRICS Stock Indices, International Conference on An Alternative Globalization from South: Dynamics of International Business and Finance in Emerging Economies, September 19-20, 2014, Centre For Management Studies, Jamia Millia Islamia, New Delhi, India.
- 53. Modeling Asymmetric Volatility of South Asian Stock Market: An E-GARCH Approach, International Conference on An Alternative Globalization from South: Dynamics of International Business and Finance in Emerging Economies, September 19-20, 2014, Centre For Management Studies, Jamia Millia Islamia, New Delhi, India.
- 54. Non Linear Relationship between Macro Economic Variables and Stock Returns:
  An Artificial Neural Network Approach, International Conference on An Alternative Globalization from South: Dynamics of International Business and Finance in Emerging Economies, September 19-20, 2014, Centre For Management Studies, Jamia Millia Islamia, New Delhi, India.
- 55. Stock Market Volatility And Anomalies: A Behavioral Approach, International Conference on Excellence in Education And Research, May 8-11, 2014, Indian Institute Of Management (IIM), Indore.
- 56. Examining Linkage between Stock Prices And Select Macro Economic Variable in India, National Conference on Management Challenge in New Era,: Strategies For Success, February 20, 2014, Centre For Management Studies, Jamia Millia Islamia, New Delhi, India.

- 57. Examining Market Efficiency And Random Walk Hypothesis in Indian Stock Market: Evidence From NSE, International Seminar on Contampary Issues In Management, January 3-5, 2014, Advent Institute Of Management Studies, Udaipur, India.
- 58. Roll of RTDC in Promotion of Tourism in Rajasthan: Application of Science and Technology for Sustaining Tourism and Hospitality Industry: Bridging Theory and Practice, November 28-29, 2013, Centre for Mountain Tourism and Hospitality Studies(CMTHS), HNB Garhwal University, Srinagar, Garwal, Uttrakhand, India.
- 59. Volatility Spillover in Select Asian Stock Market, Emerging Issues in Commerce And Management, November 28, 2013, Department of Commerce, School of Commerce and Management, Centre University of Rajasthan, Kishan Garh, Rajasthan.
- 60. Volatility clustering in CNX Nifty junior, national seminar on 'econometric applications in management', November 20-21, 2013, department of management, Central University of Rajasthan, Rajasthan, India.
- 61. Stock Market Reactions to Significant Economic Announcements in India: A Study of CNX Small Cap Index, Entrepreneurship and Innovation: An Indian Experience, February 20, 2013, Centre for Management Studies, Jamia Millia Islamia, New Delhi.
- 62. Impact of Decision with regard to FDI in Retail on Indian Stock Market: A Test of Semi Strong Form of Market Efficiency, Financial Innovation: Opportunities, Issues and Challenges, January 21, 2012, GLBIMR, Greater Noida.
- 63. Mergers and Acquisitions in India: A Test of Efficient Market Hypothesis, National conference on Future of Financial Market, September 5, 2011, Centre for Management Studies, Jamia Millia Islamia, New Delhi.
- 64. Service Sector Led Growth of Indian Economy in Post Liberalization Regime: A Case of Venture Capital/Private Equity 60th All India Commerce Conference, Indian Commerce Association, December 27-29, 2007, Osmania University, Hyderabad, A.P.
- 65. Changing Landscape of Investor's Behavior from Venture Capital to Private Equity in India: Challenges and Opportunities for Globalised Indian Economy National Seminar of Indian Accounting Association, October 27-28, 2007, Gwalior, M.P

### Conference/FDP(Organized)

- 1. 3<sup>rd</sup> International Finance Conference, March 29-30, 2022,Centre For Management Studies, Jamia Millia Islamia, New Delhi, India
- 2. 3 days FDP, AdvanceResearch Techniques & Analytics using R, February 19-21,2019, Centre For Management Studies, Jamia Millia Islamia, New Delhi.
- 3. 2<sup>nd</sup> International Business and Finance Conference, February 21, 2018,Centre For Management Studies, Jamia Millia Islamia, New Delhi, India
- International Conference on An Alternative Globalisation from South: Dynamics of International Business and Finance in Emerging Economies, September 19-20, 2014, Centre For Management Studies, Jamia Millia Islamia, New Delhi, India

### FDP/Workshop attended

- 4<sup>th</sup> Summer School on Behavioural Finance Organized by Department of Management Studies, Indian Institute Of Information Technology, Allahabad, 14th June 2021 To 18<sup>th</sup> June 2021
- 3<sup>rd</sup> Summer School on Behavioural Finance Organized by Department of Management Studies, Indian Institute Of Information Technology, Allahabad, 15th June 2020 To 19<sup>th</sup> June 2020
- 3. Refresher course, Organised by UGC HRDC, Jamia Millia Islamia, New Delhi, November 29 to December 19, 2018
- 4. Advanced Training Workshop on Case Writing and Teaching, Organized By Ivey Business School, Western University Canada And International Management Institute(IMI), New Delhi, India, May 26-29, 2014
- 5. Workshop on Data Analysis Using SPSS, Centre for Management Studies, Jamia Millia Islamia, New Delhi, March 10, 2014
- Workshop on Time Series Analysis Using E Views, Bhartya Vidya Peeth, New Delhi February 14-16, 2014
- 7. Refresher Course, Organized by ASC, AMU Aligarh, July 3-23, 2013
- 8. Research Methodology FDP, Organized by National Institute Of Technology (NIT) Kozikode, June 10-15, 2013
- Orientation Program, Organized by ASC Jamia Millia Islamia, New Delhi, April 9-May 5 2012

# **Personal Details**

Father's name: Mr. R. A. Siddiqui.

Mother's name: Mrs. Shahida Siddiqui

Date of birth: May 14, 1982

Gender: Male

Nationality: Indian

(Dr. Taufeeque Ahmad Siddiqui)