

DECLARATION

I declare that the thesis entitled **MODELING RISK IN THE INDIAN STOCK MARKET** is my own work for the degree of Doctor of Philosophy in Economics. It is the record of research work carried out during the period from February 2017 to February 2022 under the supervision of Prof. Umesh M. Naik and this has not formed the basis for the award of any degree /diploma, associate ship, fellowship, titles in this or any other University or other institution of higher learning.

I further declare that the material obtained from other sources has been duly acknowledged in the thesis. I shall be solely responsible for any plagiarism or other irregularities, if noticed in the thesis.

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Signature of the Research Scholar

Date:

Name of Research Scholar: Ms. Rubina Barodawala

Place: Vadodara