

## **DECLARATION**

I, **DEEPTHY.K** hereby declare that the thesis, entitled “**A STUDY ON PRICE DISCOVERY AND VOLATILITY SPILLOVER IN COMMODITIES MARKET IN INDIA WITH SPECIAL REFERENCE TO MULTI COMMODITY EXCHANGE**”, submitted to the Bharathiar University, in partial fulfillment of the requirements for the award of the Degree of **Doctor of Philosophy in Management** is a record of original and independent research work done by me during 2015-2018 under the supervision and guidance of **Dr. (Mrs.) S.NIRMALA**, Associate Professor, Department of Business Administration & Principal PSGR Krishnammal College for Women, Coimbatore and it has not formed the basis for the award of any Degree / Diploma / Associateship /Fellowship or other similar title to any candidate in any University.

**Signature of the Candidate**

## **CERTIFICATE**

This is to certify that the thesis entitled “**A STUDY ON PRICE DISCOVERY AND VOLATILITY SPILLOVER IN COMMODITIES MARKET IN INDIA WITH SPECIAL REFERENCE TO MULTI COMMODITY EXCHANGE**” submitted to the Bharathiar University, in partial fulfillment of the requirements for the award of the Degree of **Doctor of Philosophy in Management** is a record of original research work done by **Ms.DEEPTHY.K** during the period 2015-2018 of her study in the Department of Business Administration at PSGR Krishnammal College for Women, Bharathiar University, under my supervision and guidance and the thesis has not formed the basis for the award of any Degree / Diploma / Associateship /Fellowship or other similar title to any candidate in any University.

**Head of the Department**

**Signature of the Guide**

**Principal**

## **CERTIFICATE OF GENUINENESS OF THE PUBLICATION**

This is to certify that Ph.D candidate **Ms. DEEPTHY.K** working under my supervision has published five research articles in the standard refereed journals. Namely,

1. Paper titled “**Market Efficiency and Volatility Spillover in Pepper Market in India**” was published in **International Journal of Research in Social Sciences, Vol.8(5),ISSN No: 2249-2496, Page No: 705-713, May 2018.**
2. Paper titled “**Relationship Between Commodity And Equity Markets: Evidence From India**” published in **International Journal for Research in Engineering Application & Management, Vol.4(2), ISSN No: 2254-9150, Page No: 595-599, May 2018.**
3. Paper titled “**Dynamic Relationship between Future and Spot Prices – A case study of Gaur Seed**” published in **Journal of Advance Management Research, Vol.6(4), ISSN No: 2393-9664,Page No: 179-184, April 2018.**
4. Paper titled “**An analysis of relationship between gold &crudeoil prices with sensex and nifty**” published in **Commonwealth Journal Of Commerce & Management Research, Vol. 5(1), ISSN No: 2393-851X, Page no: 33-43, January 2018.**
5. Paper titled “**Commodities : A Diversification Tool**” published in **Indian Journal of Commerce and Management Studies, Vol.8,Special Issue 1(1),ISSN No: 2249-0310,Page No: 35-38,July 2017**

The contents of the above publication are genuine and original; and incorporated as part of the results presented in her thesis.

**Countersigned**

**Research supervisor**

**Principal**



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**CERTIFICATE OF PLAGIARISM CHECK**


1	Name of the Research Scholar	DEEPTHY.K
2	Course of study	M.Phil., / Ph.D.,
3	Title of the Thesis / Dissertation	A STUDY ON PRICE DISCOVERY AND VOLATILITY SPILLOVER IN COMMODITIES MARKET IN INDIA WITH SPECIAL REFERENCE TO MULTI COMMODITY EXCHANGE.
4	Name of the Supervisor	DR.S.NIRMALA.
5	Department / Institution/ Research Centre	DEPARTMENT OF BUSINESS ADMINISTRATION., PSGR KRISHNAMMAL COLLEGE FOR WOMEN.
6	Acceptable Maximum Limit	30 %
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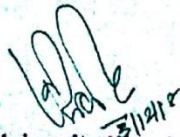
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