

Dr. SONAL SHARMA

Hansraj College, Malkaganj, University of Delhi, Delhi
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Educational Qualifications

Education	Institution	Year
Ph D (Finance)	Department of Commerce, Delhi School of Economics (Topic: Empirical testing of Black and Scholes option-pricing model with alternative volatility measures)	2013
M.Phil. (Finance)	Department of Commerce, Delhi School of Economics (Topic: Empirical performance of the Black and Scholes model and a test of market efficiency)	2005
M.Com.	Department of Commerce, Delhi School of Economics	2000
B.Com. (Hons.)	Daulat Ram College, Delhi University	1998
CBSE(XII)	Delhi Public School, Mathura Road, New Delhi	1995
CBSE (X)	Delhi Public School, Mathura Road, New Delhi	1993

Professional Qualifications

- ❑ Qualified **UGC – JRF** (Junior Research Fellowship) and **UGC - NET** (National Eligibility Test) in December, 2000.
- ❑ **DOEACC'O' Level** in 2006

Work Experience

Name of the Institution	Classes Taught	Post held	Period	
			From	To
Delhi School of Economics, Delhi University	Postgraduate	Lecturer (Ad hoc)	2002	2003
Hansraj College, Delhi University	B.Com (Hons.)	Assistant Professor	2003	Till date

Publications

- A paper " Forecasting daily variability of the S&P CNX Nifty Index using Implied and GARCH volatility models" presented in national conference on 27th and 28th November 2015 organized by VIPS and published in an edited book named " Dynamics of international finance in emerging global markets". ISBN NO : 978-93-84869-92-2.
- A paper "Is GARCH(p,q) better than GARCH(1,1) in forecasting volatility in Indian Stock Market" presented in National Seminar and published in an edited book named "Emerging issues in Commerce and Business Management" by department of commerce, Hans raj college. ISBN NO.978-81-931842-9-5.
- Chapter on "Banking Companies" written for CBCS under e-learning material by ILLL in 2016.
- A paper "Revisiting Black and Scholes model" published in the Journal of Commerce and Information Technology in the year 2005.
- A paper "Testing the performance of Black and Scholes pricing model in the Indian options market" published in MUDRA the Journal of Finance and Accounting in the year 2018.

Fellowships, Awards and Achievements

- Awarded and availed **Junior Research Fellowship** in year 2000 for doing research.
- Awarded **best paper presented in finance** in the National conference organised by VIPS in 2015.
- Awarded **Scholar Badge** in Delhi Public School, Mathura Road

Research Papers Reviewed

- Reviewed a research paper "An Empirical Study on the Gold price and Stock Market Movement concerning BSE" for MUDRA: Journal of Finance and Accounting, 2021

Conferences, Seminars, workshops attended

- Attended National seminar under UGC SAP on "Emerging issues in finance and accounting education and research", on 26th Feb, 2005 at Department of Financial Studies, University of Delhi, South Campus.
- Attended 3rd National Summit on "Academic corporate interface for up skilling leaders of tomorrow", held on 10th December 2013 at PHD House, New Delhi.
- Attended conference on "Innovations in rural healthcare management- solutions for the last mile rural household", on 11th December 2013 at PHD House, New Delhi.

- Attended two-day National Seminar on “Social and Economic effects of FDI in national and international context”, held on December 16-17, 2013 at Kirorimal College, University of Delhi.
- Participated in a Faculty Development Programme on “Computerized accounting system using Tally.ERP9” organized by Deen Dyal Upadhyay college in collaboration with Indian Accounting Association Delhi Chapter, on Thursday 6th August 2015.
- Attended an interactive technical session on writing of research articles and thesis, organized by SRCC on 21st April 2015.
- Participated in workshop on “Innovative teaching : New Indian Accounting Standards”, organized by Human resource development center for professional development in higher education, university of Delhi from 22nd May to 23rd May 2015.
- Attended National Seminar on “Emerging issues in Commerce and Business Management” organized by the Department of Commerce, Hans raj college on 7th January 2017.
- Attended a FDP on “Financial Literacy”, organized by Department of Economics, Hans Raj College in collaboration with SEBI on 23rd March 2017.
- Attended a seminar on “Goods & Services Tax”, organized by Department of Commerce, Hans Raj College on 15th Feb, 2017.
- Attended a Faculty Empowerment Workshop entitled “WSB2: National workshop on subject specific ICT skills for economics educators” held at Guru Angad Dev Teaching Learning Centre of MHRD at SGTB Khalsa college , university of Delhi on 1st April, 2017.
- Attended a National Webinar entitled “Promotional Avenues for Teachers in Higher Education: CAS Regulations-2018” held by Guru Angad Dev Teaching Learning Centre of MHRD at SGTB Khalsa college , university of Delhi on 5th September 2020.
- Attended an online workshop on “Understanding IND-AS Compliant Financial Statements”, organized by Department of Commerce, Hans Raj College on 4th September, 2020.
- Attended a one-day Webinar on “Essentials of Writing High Quality Paper: A View from an Editor and Reviewer”, organized by Mahatma Hansraj Faculty Development Centre Hansraj College, University of Delhi on 28th August, 2020.
- Attended a one-day Webinar on “Teachers and Technology: The Road Ahead”, organized by Mahatma Hansraj Faculty Development Centre Hansraj College, University of Delhi on 25th April, 2020.
- Attended a one-day Webinar on “Relationship Marketing”, organized by Department of Commerce, Shyama Prasad Mukherji College for Women, University of Delhi on 31st October, 2020.

Orientation and Refresher courses attended

- Attended a 4-weeks Orientation Course from 2nd July 2007 to 28th July 2007 held at CPDHE, University of Delhi.
- Attended a 3-weeks Refresher Course in Commerce from 27th September 2007 to 18th October 2007 held at CPDHE, University of Delhi.
- Attended a 3-weeks Refresher Course in Commerce and Business Management from 22nd October 2013 to 12th November 2013 held at Jamia Millia Islamia.
- Attended a 3-weeks Refresher Course in Women Studies in 2014 held at CPDHE, University of Delhi.
- Attended a 2-weeks Faculty Development Programme on “Academic writing and research methodology” in 2018 held at Hansraj college

Administrative positions held in college

- Convener Commerce Society, Department of Commerce, Hans Raj College, for the session 2007-08.
- Convener Commerce Society, Department of Commerce, Hans Raj College, for the session 2015-16.
- Staff Council Secretary, Hans Raj College, for the session 2016-17.
- Teacher-in-charge of commerce department, Hansraj College for the academic year 2018-2019.
- Superintendent of examination for May-June 2018.
- Member of Women’s Development Cell (WDC) in the college for the academic year 2016-2017.
- Member of Women’s Development Cell (WDC) in the college for the academic year 2017-2018.
- Officiating Teacher-in-charge, Commerce Department, Hansraj college, from 16th September 2019 to 3rd October 2019.
- Member of Spic Macay in the college for the academic year 2019-2020.
- Member of Canteen Committee in the college for the academic year 2019-2020.
- Library Committee Nominee for the Department of commerce, Hansraj College for the academic year 2019-2020.
- Member of Department Admission Committee for the academic year 2019-2020

Involvement in other activities

- Appointed as Expert in Selection Committee to select teaching faculty in Commerce by DAV University in 2019.
- Appointed as Examiner to set question paper for the subject Financial Accounting paper for undergraduate three year CBCS Nov-Dec Examination 2019.

- Appointed as Examiner to set question paper for the subject Financial Accounting paper (PART-A) for undergraduate three year CBCS Nov-Dec Examination 2018.
- Appointed as Examiner to set question paper for the subject Financial Accounting paper (PART-B) for undergraduate three year CBCS Nov-Dec Examination 2018.
- Guided more than 50 undergraduate students on different topics for their research Project work.

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