Department of Mathematics

Research Publications in 2017

International Journals

1. Susmita Gupta and Niladri Chatterjee; A Hybrid Approach using Phrases and Rules for Hindi to English Machine Translation. International Journal of Natural Language Computing (IJNLC) Vol 6, No. 3, (2017) pp.53-57.

2. S. Dharmaraja; Puneet Pasricha and Paola Tardelli; Markov Chain Model with Catastrophe to Determine Mean Time to Default of Credit Risky Assets, *Journal of Statistical Physics*, 169, (2017) pp. 876 - 888.

3. Singh, Arti; S. Dharmaraja; Mean-variance optimal trading problem subject to stochastic dominance constraints with second order autoregressive price dynamics. Math. Methods Oper. Res. 86 (2017), no. 1, 29–69.

4. Arti Singh and S. Dharmaraj;, A portfolio optimisation model for credit risky bonds with Markov model credit rating dynamics, *International Journal of Financial Markets and Derivatives*, 6, (2017) pp. 102 - 119.

5. Puneet Pasricha; S. Dharmaraja and Viswanathan Arunachalam; Markov Regenerative Credit Rating Model, *Journal of Risk Finance*, 18, Issue 3, (2017), pp. 311 -325.

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7. Sudhesh, R.; Savitha, P.; S.Dharmaraja; Transient analysis of a two-heterogeneous servers queue with system disaster, server repair and customers' impatience. TOP 25(2017), no. 1, 179–205.

8. Meena, Asha Kumari; Kumar, Harish; Chandrashekar, Praveen; Positivity-preserving high-order discontinuous Galerkin schemes for ten-moment Gaussian closure equations. J. Comput. Phys. 339 (2017), 370–395.

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15. Sharma, Amita; Mehra, Aparna; Financial analysis based sectoral portfolio optimization under second order stochastic dominance. Ann. Oper.Res.256 (2017), no. 1, 171–197.

16. Sharma, Amita; Utz, Sebastian; Mehra, Aparna; Omega-CVaR portfolio optimization and its worst case analysis. OR Spectrum 39 (2017), no. 2, 505–539.

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18. Sharma, Amita; Mehra, Aparna; Extended omega ratio optimization for risk-averse investors. Int. Trans. Oper. Res. 24 (2017), no. 3, 485–506.

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Edited Book

S. Arumugam;, Jay Bagga;, Lowell W. Beineke;, B. S. Panda (eds): Theoretical Computer Science and Discrete Mathematics – First International Conference, ICTCSDM 2016, Krishnankoil, India, December19-21, 2016, Lecture Notes in Computer Science 10398, Springer 2017, ISBN 978-3-319-64418-9