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Dr. MAHAK MANZOOR **PHONE -** +91-7006046539

Ph.D. (Management) from Jamia Millia Islamia, A Central University

Supervisor: Prof. Saif Siddiqui, Department of Management Studies, Jamia Millia Islamia, New Delhi
Co-Supervisor: Dr. Khalid K. Qurashi, Manager (Finance), Jammu and Kashmir Bank, Corporate Headquarters, Srinagar

DETAILS	**PROFILE**
ADDRESS Kona khan Dalgate, Hotel York, Srinagar,190001, India **DATE OF BIRTH** 01/05/1994	Seeking a position to effectively contribute my skills with a growth-oriented organization. Skilled in Problem solving, Econometrics, Quantitative finance, and option pricing with volatility estimations. Inquisitive researcher whose high-quality work has been published in journals that are listed in UGC care. Recently submitted my Ph.D. thesis, with hands-on experience in Econometrics, as well as proficiency in EViews and R programming. Began my academic journey with a teaching position at Jamia Millia Islamia, CBOE. Currently working as Assistant Professor (Contractual) in Department of Mechanical Engineering, Management Studies, University of Kashmir, IOT, Zakura. I have worked as Lecturer at Islamia College of Science and Commerce, Srinagar. A task- oriented, analytic thinker who approaches problems with a “test-to-break” attitude.

ACHIEVEMENT

NET Qualified (2020)

SKILLS

Econometrics
Option pricing models
Newton Raphson
Wavelet analysis
Eviews
R(Statistical purpose)
Analytical thinker
Teamwork
Learner Hard Worker

EDUCATION

Ph.D. (Mangement)
Department of Management Studies,
Jamia Millia Islamia

Sept 2021 – December 2024

TOPIC: Implied Volatility Estimation and Option Pricing: A Case of Indian Capital Market

Know how: Econometrics (Time series analysis/Panel data), GARCH models, Johansen Cointegration, Granger casualty tests, Financial Derivatives, Option pricing, Black and Scholes model, Newton Raphson, Implied volatility estimation, Error metrics, Greeks, Cryptocurrency, Wavelet, Uncertainty Indices.

Subjects of Interest: Financial Management, Financial Derivatives, Research Methodology, Statistics.

EDUCATIONAL QUALIFICATION				
Degree	**Board**	**Institute**	**Year**	**Marks**
PHD	Jamia Millia Islamia	Jamia Millia Islamia, New Delhi, A Central University	2021-2024	Awarded
MBA	Jamia Hamdard	Jamia Hamdard University, New Delhi	2017-2019	9.81(CGPA)
BBA	Kashmir University	University Of Kashmir, Kashmir	2013-2016	79.68%
Class XII	JKBOSE	Amira Kadal Higher Secondary School, Srinagar	2012	90%
Class X	JKBOSE	Tiny Harts School, Srinagar	2011	86.4%

PROJECTS / CO-CURRICULAR ACHIEVEMENTS	
MBA Dissertation	• An empirical study to assess the impact of Demonetization on cashless modes of transaction.
Internship (Summer Training)	• A study on service quality of HDFC Bank.

EDUCATION (Current)

Ph.D (Management)

MBA (Finance)

No. of Papers Published (2)

No. of book chapters Published (2)

(underReview) – 4

Ugc care– 2

Scopus 1

Work Experience:

- Began my academic journey with a teaching position at Jamia Millia Islamia, CBOE.
- Launched a pilot entrepreneurial venture named 'Inch Tape', offering fitness products and customized clothing from 2017 to 2019.
- Working in the sales team of Hotel York from 2013-2017. Helped in travel and tourism promotions. Managing and facilitating groups with packages.

Papers Published:

1. **Manzoor, M., & Siddiqui, S. (2024). Should I Return or Not? *Emerging Economies Cases Journal*, *6*(1), 28-34. https://doi.org/10.1177/25166042231209853**
2. **Manzoor, M., & Siddiqui, S. (2024). Accuracy assessment of Black and Scholes option pricing model: A study on NIFTY50 index options. *Rabindra Bharati University Journal of Economics*, *18*, 11–20.**
3. **Manzoor, M., Siddiqui, S., Laskar, H. R., Singh, D., & Siddiqui, T. A. (2025). Environmental sustainability in financial markets: Wavelet coherence analysis of ESG indices and global risk factors. *International Journal of Environmental Sciences*, *11*(1), 251–263. https://theaspd.com/index.php/ijes/article/view/20**
4. **Manzoor, M., & Siddiqui, S. (2025). *Transformative volatility effect in Indian capital market with growth strategies*. In *Transformative business research* (pp. 120–130). Bloomsbury. https://www.bloomsbury.com/in/transformative-business-research-9789361314674/**
5. **M. Manzoor and S. Siddiqui, "Volatility Based Stock Market Analytics and News Effect," *2025 12th International Conference on Reliability, Infocom Technologies and Optimization (Trends and Future Directions) (ICRITO)*, Noida NCR, India, 2025, pp. 1-5, DOI: 10.1109/ICRITO66076.2025.11241432**
6. **Vorina, A., Manzoor, M., Laskar, H. R., Siriman, N., Singh, D., Khan, S. M., Ali, M. S., Ola, M. O., Siddiqui, T. A., Sunayana, & Asthana, S. (2025). *A stochastic behavioral–financial framework for modeling responsible tourism dynamics*. Global and Stochastic Analysis, 12(6).**

Workshops and Events		
Workshop	Workshop on Indian Financial Market	2019
Workshop	Shifting Business Paradigms	2015
Workshop	OTM, India’s Biggest Travel Trade show.	2016
Workshop	Workshop on Team Building through bidding	2018

Event	Fifth insurers conclave on the theme affordable health insurance	2018
Event	Volunteer at War of the words, Kashmir University.	2016
Event	Volunteer at Aakar, Kashmir University.	2011
Conference	Host in conferences of Jamia Hamdard and Jamia Millia Islamia	2017-2023
Conference	Presented paper entitled “Management Case on Strategy and Economics: Should I return or not?” in Central University of Rajasthan	25-26 November 2021
Conference	Presented paper entitled “Cointegration and Volatility modelling” in Jamia Millia Islamia	29-30 March 2022
Conference	Presented paper entitled “Cointegration and Volatility modelling for Nifty 50, SP 500 and Exchange rates” in NIT, Srinagar	21-22 May 2022
Conference	Presented paper entitled “Impact on Nifty 50 and Nifty Small cap 50: A critical case of Covid 19” in NIT, Srinagar	8-9 July 2023
Conference	Presented paper entitled “Traits for Entrepreneurial leadership: An Educational model for J&K” in Islamia College of Science and Commerce, Srinagar	9-10 October 2023
Conference	Presented paper entitled “Option Pricing: Newton Raphson and Error Metrics Approach” in NIT, Srinagar	24-25 May 2024
Conference	Presented paper entitled “Analyzing Error metrics for Estimating Implied Volatility” in National Economics University, Vietnam (BEST paper award)	17-18 October 2024
Conference	Presented paper entitled “A comparative Analysis of Volatility Estimation” in Jamia Hamdard, New Delhi (BEST paper award)	12-13 November 2024
Conference	Presented paper entitled “Fostering Leadership Traits in Entrepreneurial Setup” in Guru Jambheshwar University (BEST paper award)	24-25 April 2025
Conference	Presented paper entitled “Benchmarking Accuracy in Volatility Estimation” in SGT University	23-24 May 2025
Conference	Presented paper entitled “Examining-crisis driven stock	16-18

	market correlations-insights from Indian and U.S markets using wavelet coherence” in NIT Srinagar	July 2025
Conference	Presented Paper Entitled “Accuracy Assessment of Black And Scholes Option Pricing Model: A Study on Nifty50 Index Options” In Nit Srinagar	16-18 July 2025
Conference	Presented Paper Entitled “Volatility Based Stock Market Analytics and News Effect” In Amity University, New Delhi	18-19 Septembe r 2025
Conference	Presented Paper Entitled “Dynamic Linkages between BRIC Equities and Global Financial Assets: An ARDL analysis” In St. Mary’s Centenary College of Mgt Telangana	28 March 2026

LANGUAGES KNOWN: English, Urdu, Hindi and Kashmiri.

HOBBIES: Travelling, working out, Reading books.