INFRASTRUCTURE FINANCE: ISSUES AND CHALLENGES

Editor
Rudra P. Pradhan

MACMILLAN
Contents

Preface v
Acknowledgements vii

1. A Complex Logistic Knowledge Base System for Non-linear Macro-economic Dynamics Analysis
   Yasuyuki Nishigaki, Hirokuni Terada and Hideki Nishimoto 1

2. A New Approach to Examine the Impact of Futures Trading on the Underlying Spot Market Volatility in India
   G Saravanan and Malabika Deo 14

3. Are the Asian Equity Markets More Interdependent After the Global Financial Crisis?
   B. J. Queensty Jeyanthi 29

   J.K. Das, Sharad Nath Bhattacharya, Mousumi Bhattacharya and Kousik Guhathakurta 46

   Neeta U. Deshpande and Vidya V. Upadhye 76

6. Depleting Natural Resources: Need for Global Trade Policy
   Asiya Chaudhary 87

7. Does Money Supply Influence Stock Prices?
   Tarak Nath Sahul, Souvik Bandyopadhyay and Kailapataru Bandopadhyay 102

8. Efficiency of Indian Index Futures Market: Before, During and After the Financial Crises Period
   Munmun Mohanty and Shraddhanjali Panda 119
9. Evolution of Currency Futures Market in India and its Implications
   Sanjay K. Singh and Neha Joshi  
   Page 131

10. Factoring Service: With Special Reference to Canbank Factors Ltd.
    Panatula Murali Krishna, Diddi Appala Raju and Pidugu Sreedevi
    Page 149

11. FDI in Infrastructure Sector and its Regulation in India
    Pankaj Kumar Mandal
    Page 161

12. FDI Inflow, Service Export, Service Import and Economic Growth in the
    Post-Liberalization Period in India: A Causal Analysis
    Jita Bhattacharyya and Mousumi Bhattacharya (Mandal)
    Page 170

13. FII's Impacts on the Volatility of Stock Market
    Gayathri Devi R. and Malabika Deo
    Page 192

14. Financial Development, Foreign Investment Inflows and Economic Growth in India
    Rahul Arora and Satish Verma
    Page 204

    Satpal Singh
    Page 216

16. Financial Inclusion: A Different Perspective of Indian Rural Banks
    Md. Sikandar Azam and Bashar Nawaz
    Page 232

17. Financial Management Techniques Used by Residential Property Developers in South Africa
    John Henry Hall and Gert Abraham Lowies
    Page 243

    Dhananjay Sahu
    Page 259

19. Finite Difference Method for Pricing Callable Bond Using Short Memory Volatility
    Prakash Kumar Sarangi, Sudarshan Padhy and Birendra Kumar Nayak
    Page 271

    Rudra P. Pradhan, Ritu Shrivastava, Adrija Das and Sireel Sheetam
    Page 278

21. Forecasting Stock Market Indices Using Local Linear Wavelet Neural Network
    S. Chakravarty and P.K. Dash
    Page 294

22. Foreign Direct Investment (FDI) Inflows in South Asia-Prospect and Challenges
    Sankar Thappa
    Page 305

23. Global Financial Crisis – Impact on India
    G. Raju, R. Neelaiah and E. Kamalakara
    Page 337
24. Has the Global Rundown Brought the Indian Capital Markets on a New Threshold? – A Study of the Performance in Relation to Foreign Fund Inflows
   Madhumita Dasgupta

25. Hedge Funds – A Study on Emerging Global Markets
   M. Krishna Murthy and S. Varalakshmi

26. Impact of Global Financial Crisis on Indian Economy
   Partha Sarathi Das

27. Infrastructure Financing: Water Sector Projects in India
   Vivekanand B. Khanapuri and Mayank R. Khandelwal

28. Is Indian Capital Market Fair and Efficient?
   Susant Kumar Baral

29. Market Efficiency and Lead-Lag Relationships Between Futures and Spot Prices: A Study on Gold and Crude Oil in India
   Pratap Kumar Jena and Phanindra Goyari

30. Merger Arbitrage Profitability in India
   Soumya Saha, Munmun Dey and Sumanta Bhattacharyya

   James Jing

32. One Market, Many Security: Determining the Informational Contents of Futures Markets Variables
   K. Srinivasan, Malabika Deo and P. Srinivasan

33. Public Private Partnership for Public Infrastructure Financing in Sub-Saharan Africa: Evidence From Ghana
   John Victor Mensah and Kwabena Barima Antwi

34. Ranking Banks From Viewpoint of Customers by Using MCDM
   M. Javad Taghipouryan, Vahid Makkizade, M. Ali Nassimi and Hamid Reza Hotamian

35. Relationship Between Stock Price and Exchange Rate in India
   S. Syed Ahamed and Malabika Deo

36. Risk Sharing Mechanism in Power Project Financing – A Study on Indian Experiences
   S. Mallikharjuna Rao and K.S. Sekhara Rao

37. Support Vector Machine Model for Currency Crisis Discrimination
   Arindam Chaudhuri
38. Testing Weak Form Market Efficiency: Evidences From Selected Indices of Bombay Stock Exchange and National Stock Exchange
  Anil K. Sharma and Neha Seth

39. The Impact of Foreign Institutional Investments on the Market Performance of Capital Markets in India
  S. Sudalaimuthu and Anbukarasi

40. The Impact of Global Financial Crisis on Iranian Financial and Economic System
  Yadollah Dadgar and Fatemeh Mehrabani

Author Index