

Research Publications:

1. R. Yadav, A. Kumar, A. Vinay Kumar, "News based Supervised Sentiment Analysis for Prediction of Futures Buying Behaviour", *IIMB Management Review (Elsevier, ABDC-B, Scopus Index ISSN: 09703896)*, Forthcoming
2. A. Vinay Kumar, A. Kumar and R. Yadav, "Stock Price Jumps and News Sentiment: A Case of Investor Overreaction", *The Journal of Prediction markets (ABDC_B, ABS_1)*, Vol 11, No 2, pp 20-37, 2017
3. R. Yadav, A. Kumar, A. Vinay Kumar, "Sentiment Analysis of Stock Markets Using Machine Learning Based Supervised Methods: A Review", *Working Paper Series: 2012-13/ 41*, IIM Lucknow
4. R. Yadav, A. Kumar, A. Vinay Kumar, "Stock Market Sentiment Analysis: A Review of Dictionary Based Unsupervised Methods", *Working Paper Series: 2012-13/ 40*, IIM Lucknow
5. R. Yadav, A. Kumar, "GA-Based Game Theoretic Analysis of Continuous Double Auction Markets", *Working Paper Series: 2012-13/ 39*, IIM Lucknow

Conferences:

1. A Vinay Kumar, A. Kumar, R. Yadav, "Stock Price Jumps and News Sentiment: How related are they?", *proceedings of 31st International Business Research Conference (ISBN: 978-1-922069-80-1)*, Canada, 27-29 July 2015.

The paper won the Best Paper Award.
2. R. Yadav, A. Kumar, A. Vinay Kumar, "News Based Supervised Sentiment Analysis for Prediction", *8th ISDSI International Conference*, Pune, Jan 2015
3. R. Yadav, A. Kumar, A. Vinay Kumar, "Supervised Sentiment Analysis: Engineering a Robust Automatic Training Dataset", *proceedings of International Conference on Business Analytics and Intelligence*, IIM Bangalore, December 2013
4. R. Yadav, A. Kumar, A. Vinay Kumar, P. Kumar, "Conceptualization of Sentence Paraphrase Recognition with Semantic Role Labels", *proceedings of Eighth International Conference on Data Mining (ISBN: 1-60132-168-6)*, pp 172-178, USA, July 2012
5. R. Yadav & A. Kumar, "Game Theoretic Analysis of Continuous Double Auction using Genetic Algorithm", *Seventh AIMS International Conference on Management*, IIM Bangalore, December 2009.