

List of publications

Journal Publications

- Gupta K., Chatterjee N.; “Selecting stock pairs for pairs trading while incorporating lead-lag relationship”, *Physica A: Statistical Mechanics and Applications*, Elsevier, Volume 551, 2020, 124103, DOI: 10.1016/j.physa.2019.124103
- Gupta K., Chatterjee N.; “Forecasting through motifs discovered by Genetic Algorithms”, *IETE Technical Review*, 2018, Volume 36, Issue 3, pp-253-264, DOI: 10.1080/02564602.2018.1450653
- Gupta K., Aayushi K., Chatterjee N., Pradeep J., Deepak J.; “Rule based classification of Neuro-degenerative diseases using data driven gate features”, *Health and Technology*, Springer, August 2019, Issue-9:4, Page-547:560, DOI: 10.1007/s12553-018-0274-y
- Gupta K., Chatterjee N.; “Stocks recommendation from large datasets using important company and economic indicators”, *Asia Pacific Financial Markets*, Springer, 2021, DOI: 10.1007/s10690-021-09341-9

Conference Proceedings

- Gupta K., Chatterjee N.; “Financial Time Series clustering”; in *Proceedings of Information and Communication Technology for Intelligent Systems, ICTIS*, Volume-2, Springer, Ahmedabad, India, March 25-26, 2017
- Gupta K., Aayushi K., Chatterjee N., Deepak J.; “Automatic Classification of Parkinson’s disease Based on Severity Estimation”, to appear in *Proceedings of International Conference on Data Science, Machine Learning & Applications, ICDSMLA*, Springer, Hyderabad, India, 29-30 March 2019

Research Article Pre-prints

- Gupta K., Chatterjee N.; “Examining Lead-Lag Relationships In-Depth, With Focus On FX Market As Covid-19 Crises Unfolds”. arXiv preprint arXiv:2004.10560v1, 2020