AMIR AHMAD DAR

Email Id: sagaramir200@gmail.com
Phone: +917889426201

Educational Qualification

Degree	University, Board	Year of Passing	Grade/Percentage
Doctor of Philosophy	B.S.ABDUR RAHMAN CREASCENT UNIVERSITY, Chennai	2021	
Master of Science in Actuarial Science	B.S.ABDUR RAHMAN UNIVERSITY, Chennai	2016	8.39(CGPA)
Bachelor of Science in Actuarial & Financial Mathematics	**ISLAMIC UNIVERSITY OF SCIENCE & TECHNOLOGY, Awantipora**	2014	7.80

Relevant Coursework: - Financial Mathematics, Probability & Statistics, Descriptive Statistical Methods in Actuarial Science, Finance & Financial Reporting, Business Economics, Financial Economics Corporate Finance, Financial Markets.

Internship

- Eight weeks **Internship** at **Cluster innovation center University of Delhi** in year 2014
- Six weeks **Internship** at **Jammu and Kashmir Bank** in year 2016
- One month **Internship** at **Chennai Mathematical Institute** in year 2018

Areas of Interest

- Financial Mathematics.
- Statistics and Analysis
- Financial Derivatives

Skills

- **Technical Skills**:

  1. MICROSOFT EXCEL (Mathematical Science foundation Delhi)
  2. R-Programming (Korolinska Institutet through edx)
  3. SPSS (Islamic university science and technology Awantopora Kashmir)
  4. Microsoft Word and Power Point

Passed Actuarial common Entrance Test (ACET)

- **Languages Known:**

  - English, Hindi, Urdu and Kashmiri

- **Paper published**

  1. Dar, A. A., & Anuradha, N. (2020). Studies on European call option of binomial option pricing model using Taguchi's L27 orthogonal array. *International Journal of Intelligent Enterprise*, *7*(1-3), 234-249.
  2. Qadir, S., & Dar, A. A. (2021). How Internet Shutdowns Affects the Entrepreneurs in Jammu and Kashmir. *International Journal of Asian Business and Information Management (IJABIM)*, *12*(3), 109-116.
  3. Dar, A. A., & Anuradha, N. (2020). Use of Taguchi method for optimisation of process parameters of option pricing model. *International Journal of Services, Economics and Management*, *11*(1), 1-20.
  4. Amir Ahmad Dar, Anuradha, N. Shahid Qadir (2019). Estimating probabilities of default of different firms and the statistical tests, Journal of Global Entrepreneurship Research 9 (1), 27
  5. Amir Ahmad Dar and Shahid Qadir (2019), Distance to default and probability of default: an experimental study, Journal of Global Entrepreneurship Research 9 (1), 32

6. Amir Ahmad Dar, Anuradha (2019), Studies on European Call Option of Binomial Option Pricing Model Using Taguchi's L27 Orthogonal Array, International Journal of Intelligent Enterprise (in press)
7. Amir Ahmad Dar & Anuradha, N. (2018). AN APPLICATION OF TAGUCHI L9 METHOD IN BLACK SCHOLES MODEL FOR EUROPEAN CALL OPTION, International Journal of Entrepreneurship 22 (1)
8. Amir Ahmad Dar & Anuradha, N. (2018). Use of orthogonal arrays and design of experiment via Taguchi L9 method in probability of default. Accounting, 4(3), DOI: 10.5267/j.ac.2017.11.001
9. Amir Ahmad Dar and N. Anuradha (2017) "One Period Binomial Model: The risk- neutral probability measure assumption and the state price deflator approach", International Journal of Mathematics Trends and Technology – (IJMTT) – Volume 43 Number 4
10. Amir Ahmad Dar and N. Anuradha & Afzal, S. (2017). DESIGN OF EXPERIMENT ON PROBABILITY OF DEFAULT (PD), International Journal of Pure and Applied Mathematics 118(10), 303-315
11. Amir Ahmad Dar and N. Anuradha (2018).Comparison: Binomial Model and Black Scholes Model. Quantitative Finance and Economics, 2(1), 715–730 ".
12. Amir Ahmad Dar and N. Anuradha (2018)¸Effects of Parameters on Black Scholes model for European Put option Using Taguchi L27 Method, International Journal of Pure and Applied Mathematics in press
13. Amir Ahmad Dar and N. Anuradha "Probability Default in Black Scholes Formula: A Qualitative Study" Journal of Business and Economic Development, Volume 2, Issue 2, March 2017, Pages: 99-106
14. Amir Ahmad Dar and N. Anuradha "Option Pricing Using Monte Carlo Simulation" British Journal of Economics, Finance and Management Sciences, March 2017, Vol. 13 (2), Pages: 53-81\
15. Amir Ahmad Dar and N. Anuradha (2017), Value at Risk (VaR) using statistical method, International Journal of Science, Engineering and Management (IJSEM) Vol 2, Issue 11
16. Shahid Qadir Dar, Amir Ahmad Dar. The Working Capital and Its Ratios: A Qualitative Study. International Journal of Statistics and Actuarial Science, Vol. 1, No. 2, 2017, pp. 24-30.
17. Amir Ahmad Dar, Shahid Qadir and Shahbaz Afzal (2019), Analysis of Equity Derivatives , International Journal of Research in Finance and Management 1 (2), 14-18

- **Book Chapter**
    1. Amir Ahmad dar, N. Anuradha (2019), The Probability of Default and Its Design of Experiment: Chapter 10 (pages 203-234)
    2. Afzal, S., Kavitha, G., & Dar, A. A. (2020). A Cloud Computing-Based Model for Wildlife Conservation and Health Care Improvement in Endangered Wild Life Animals. In *Handbook of Research on Smart Technology Models for Business and Industry* (pp. 316-328). IGI Global.
    3. Dar, A. A., Anuradha, N., & Nihel, Z. (2021). Comparison of European Option Pricing Models at Multiple Periods. In *Handbook of Research on Engineering, Business, and Healthcare Applications of Data Science and Analytics* (pp. 149-166). IGI Global.

- **Conferences**
    - Published a paper entitled One period Binomial model: The risk neutral probability measure assumption and the state price deflator approach in International conference on Emerging trends in Engineering, Technology, Science and Management (ICEJ-2017) on March 24th.
    - 4th International Conference on "Business Analytics and Intelligence ", Indian Institute of Science, Bangalore, India 19-21 Dec 2016.

- National Workshop on “Demographic Changes and its Challenges: an Actuarial perspective”, 12th and 13th Feb, 2016 conducted by Department of Mathematics and Actuarial Science, B S Abdur Rahman University Chennai.
- “Research Methodology and Quality Assurance” organised by Academic Research, B S Abdur Rahman University, Chennai on Dec. 2nd and 3rd, 2016.
- National Workshop on “Opportunities and Challenges for Actuaries” 21st Feb, 2015 organised by Department of Mathematics and Actuarial Science, B S Abdur Rahman University.
- National level conference “FDI-In Indian Insurance Industry Challenges and Opportunities” conducted by Department of Actuarial Science, Bishop Heber Collage, Tiruchirappalli, and LIC of India. On 26-27 feb. 2015

Personal details

- Father’s Name: - Gh. Qadir Dar
- Mother’s Name: - Saja Bano
- Permanent Address: - Pahoo, Pulwama-192103 (Jammu and Kashmir)
- D.O.B: - 03-March-1993
- Marital status: - Married