

Refereed publications

1. Ghahramani, M. and Thavaneswaran, A. (2012), "Nonlinear recursive estimation of volatility via estimating functions", *Journal of Statistical Planning and Inference*, **142**, 171-180.
2. **Liang ,Y.** Thavaneswaran, A., and Abraham, B.(2011). Joint Estimation Using Quadratic Estimating Functions. *Journal of Probability and Statistics* Article ID 372512, 14 pages.
3. **Liang ,Y.** and Thavaneswaran, A., (2010). A note on combining estimates for time series with applications. *Journal Statist. Theory Appl.* **4**, 337-348.
4. Thavaneswaran, A. and Singh J. (2010). Option pricing for jump diffusion model with random volatility. *The Journal of Risk Finance* **11** , 496-507.
5. Paseka,A., Appadoo, S. S. and Thavaneswaran, A. (2010). Possibilistic moment generating functions. *Applied Mathematics Letters* (to appear).
6. **Gong, H.**, Thavaneswaran, A. and Singh, J. (2010). A Black-Scholes model with GARCH volatility. *The Math. Scientist* **35**, 37-42.
7. **Gong, H.**, Thavaneswaran, A. and Singh, J. (2010).Filtering and option pricing with transformation. *Journal of Applied Statistical Science*. Volume 17, Issue 3, 2010, Pages 363-375.
8. Paseka, A., Appadoo, S.S. and Thavaneswaran, A.(2010). Random coefficient autoregressive (RCA) models with nonlinear stochastic volatility innovations. *Journal of Applied Statistical Science* Volume 17, Issue 3, 2010, Pages 331-349.
9. Abraham, B.,**Lim, S.T.** and Thavaneswaran, A.(2010). Option pricing under garch, stochastic volatility and linear autoregressive dynamics. *Journal of Applied Statistical Science* Volume 17, Issue 3, 2010, Pages 377-407
10. Thavaneswaran, A., **Appadoo, S. S.** and Paseka, A. (2009). Weighted possibilistic moments of fuzzy numbers with applications to GARCH modeling and option pricing. *Math. Comput. Modelling* **49**, 352-368.
11. Thavaneswaran,A. **Appadoo, S.S.** and **Ghahramani, M.** (2009). RCA models with GARCH innovations. *Applied Mathematics Letters* **22** , 110-114.
12. **Gong, H.** and Thavaneswaran, A. (2009). Recursive estimation for continuous time stochastic volatility models. *Applied Mathematics Letters* **22**, 1770-1774.
13. **Ghahramani, M.** and Thavaneswaran, A. (2009). Combining Estimating Functions for Volatility. *Journal of Statistical Planning and Inf.* **139**, 1449-1461.
14. **Ghahramani, M.** and Thavaneswaran, A. (2009). On some properties of Autoregressive Conditional Poisson (ACP) models. *Economics Letters* **105**, 273-275.
15. **Gong, H.**, Thavaneswaran, A. and Singh, J. (2008). Filtering for some time series models by using transformation. *The Math. Scientist* **33**, 141-147.
16. Thavaneswaran, A., **Appadoo, S.S.** and Peiris, S. (2008). Random Coefficient Volatility Models. *Statist. Probab. Lett.*, **78**, 582-593.
17. Thavaneswaran, A., Peiris, S. and Singh, J. (2008). Derivation of Kurtosis and Option Pricing Formulas for Popular Volatility Models with Applications in Finance. *Comm. Statist. Theory Methods* **37**, 1799-1814.
18. Thavaneswaran, A. and **Ghahramani, M.** (2008). Volatility forecasts with GARCH errors and applications. *J. Stat. Theory Appl.* **7** (2008), no. 1, 69-80. (Reviewer: N. Balakrishna).

19. **Ghahramani, M.** and Thavaneswaran, A. (2008). A note on GARCH model identification. *Comput. Math. Appl.* 55 (2008), no. 11, 2469–2475.
20. **Ghahramani, M.** and Thavaneswaran, A. (2007). Identification of ARMA Models with GARCH Errors. *The Math. Scientist* 32 , 60-69.
21. Peiris, S. and Thavaneswaran, A. (2007). An introduction to volatility models with indices. *Applied Mathematics Letters* 20 , 177-182.
22. Thiagarajah, K., **Appadoo, S.S.** and Thavaneswaran, A. (2007)*. Option valuation model with adaptive fuzzy numbers. *Computers and Mathematics with Applications* 53 , 831-841 [Cited by 16].
23. Thavaneswaran, A., Thiagarajah, K. and **Appadoo, S.S.** (2007)**. Fuzzy coefficient volatility (FCV) models with applications. *Math. Comput. Modeling*, 45 , 777-786 [Cited by 21].
24. Thavaneswaran, A., Singh J. and **Appadoo, S.S.** (2006). Option Pricing for Some Stochastic Volatility Models. *The Journal of Risk Finance*, 7 , no. 4., 425-445 (invited paper).
25. Thiagarajah, K. and Thavaneswaran, A. (2006). Fuzzy Random Coefficient Volatility Models with Financial Applications. *The Journal of Risk Finance* 7 , 503-524.
26. Thavaneswaran, A. and **Appadoo, S.S.** (2006). Properties of a New Family of Volatility Sign Models. *Computers and Mathematics with Applications* 52 , 809-818.
27. **Appadoo, S.S.** , Thavaneswaran, A. and Singh, J. (2006). RCA models with correlated errors. *Applied Mathematics Letters* 19 , 824-829.
28. **Ghahramani, M.** and Thavaneswaran, A. (2006). Financial Applications of ARMA models with GARCH errors. *The Journal of Risk Finance* 7 , 525-543.
29. Thavaneswaran, A., **Appadoo, S.S.** and Bector, C.R. (2006). Recent developments in volatility modeling and applications. *Journal of Applied Mathematics and Decision Sciences*, Article ID 86320, 23 pages.
30. **Appadoo, S. S.** and Thavaneswaran, A. (2006). Fuzzy coefficient autoregressive (FCA) stationary time series models. *J. Stat. Theory Appl.* 5 , no. 2, 127-139.
31. Ghahramani, M. and Thavaneswaran, A. (2006). Improved estimation of volatility with applications. *J. Stat. Theory Appl.* 5, no. 3, 260-270.
32. Thavaneswaran, A., **Appadoo, S.S.** and Samanta, M. (2005). Random coefficient GARCH models. *Math. Comput. Modelling* 41, no. 6-7, 723-733. (Reviewer: Sugata Sen Roy).
33. **Appadoo, S.S., Ghahramani, M.** and Thavaneswaran, A. (2005). Moment properties of some time series models. *The Math Scientist* 30, no. 1, 50-63.(Reviewer: R. H.Mena).
34. Thavaneswaran, A., **Appadoo, S.S.** and Singh, J. (2005). Random coefficient mixture (RCM) GARCH models. *Math. Comput. Modelling* 42, no.5-6, 519-532.
35. Thavaneswaran, A, **Appadoo, S.S.** and Peiris, S. (2005). Forecasting Volatility. *Statist. Probab. Lett.* 75 , 1-10.
36. Peiris, S., Allen, D. and Thavaneswaran, A. (2004). An introduction to generalized moving average models and applications. *J. Appl. Statist. Sci.* 13, no. 3, 251-267 .
37. **Alavi, A.** and Thavaneswaran, A. (2004). A note on exponential smoothing with censored observations. *Stat. Methods* 6, no. 1, 1-11.
38. Thavaneswaran, A. and **Ghahramani, M.** (2004). Applications of combined estimating functions. *Proceedings of the International Sri Lankan Conference:Visions of Futuristic Methodologies, University of Peradeniya and Royal Melbourne Institute of Technology(RMIT)*, 515-532.

39. Peiris, S. and Thavaneswaran, A. (2004). A note on filtering for some time series models. *J. Time Ser. Anal.* **25**, no. 3, 397-407 [**cited by 8**].
40. Thavaneswaran, A. and Peiris, S. (2004). Smoothed estimates for models with random coefficients and infinite variance innovations. *Math. Comput. Modeling* **39**, no. 4-5, 363-372.
41. **Sabapathi, D.** and Thavaneswaran, A. (2003). Nonparametric estimation with censored observations. *Advances in mathematics research* **4**, 91-98, Nova Sci. Publ., Hauppauge, NY. (Reviewer: Per Kragh Andersen).
42. Thavaneswaran, A. and Peiris, S. (2003). Generalized smoothed estimating functions for nonlinear time series. *Statist. Probab. Lett.* **65**, no. 1, 51-56.
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48. Thavaneswaran, A. and Heyde, C. C. (2001). A note on filtering for long memory processes. Stable non- Gaussian models in finance and econometrics. *Math. Comput. Modelling* **34**, no. 9-11, 1139-1144.
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