

# LITERATURE SURVEY

| S. No. | Title  | Year | Author   | Publication     | Remarks  |
|--------|--|------|--|-----------------|--|
| 1      | The impact of the Ukraine-Russia war on world stock market returns | 2022 | Whelsy<br>Boungou†<br>Alhonita<br>Yatié‡                     | HAL<br>Archives | The results highlight a negative and statistically significant relationship at the 1% level between the current conflict and stock market indices. Indeed, the results show that tensions between Ukraine and Russia have a significant negative impact on the performance of world stock market indices |
| 2      | The Impact of Russia-Ukraine Conflict on Global Financial Markets* | 2022 | Yanshuang<br>Li, Muneer<br>M. Alshater,<br>Seong-Min<br>Yoon | SSRN            | This paper states that the US stock market was a volatility transmitter before the conflict and turned into a volatility receiver during the conflict. However, Chinese market's role has been reversed  |

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| 3 | Implications of The Russia-Ukraine conflict on The Global Financial Markets | 2022 | Sabri Boubaker, Adel Sarea, Tonmoy Choudhury | Journal of Risk Finance | The result found states that, the Russia-Ukraine conflict has disrupted the supply chains in both countries. The conflict has already raised the wheat price on the Chicago future exchange to 14-year highs. Many European countries rely on Russian oil and gas to heat homes, power factories, and fill gas tanks. In just a few days, the conflict has further fuelled worldwide inflation hiking the price of oil, natural gas, and other staples |
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| 4 | The impact of the Ukraine-Russia war on world stock market returns | 2022 | Whelsy BOUNGOU, Alhonita YATIE                      | IDEAS / Research Papers in Economics | Results point to a larger impact at the onset of war, especially during the first two weeks after the invasion of Ukraine on 24 February 2022. The reaction of global stock markets was weaker in the weeks that followed. Furthermore, we find that these effects were most pronounced for countries bordering Ukraine and Russia, as well as for those UN member states that demanded an end to the Russian offensive in Ukraine. |
| 5 | Russian stock market in the aftermath of the Ukrainian crisis      | 2022 | Eugene Nivorozhkin a,*, Giorgio Castagneto-Gissey b | ELSEVIER                             | The result stated that the Russian stock market clearly decoupled from both developed and emerging markets, as shown by a 30–50%  |

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|    |   |      |  |  | decline in returns correlation.   |
| 6  | Machine learning model to project the impact of Ukraine crisis                            | 2022 | Javad T. Firouzjaee, Pouriya Khaliliyan  | Arxiv  | This correlation analysis shows an increase in the US dollar with RUBCNY which shows non-significant US involvement in this crisis. |
| 7  | Economic Recession and Volatility in Stock Markets: Evidence from Indian Stock Exchanges  | 2013 | Sankharaj Roy                            | International Journal of Management and Business | This paper shows the volatility during the phase of economic recession i.e. 2008 in the stock market                                |
| 8  | THE STOCK MARKET CRASH OF 2008 CAUSED THE GREAT RECESSION: THEORY AND EVIDENCE            | 2011 | Roger E.A. Farmer                        | NATIONAL BUREAU OF ECONOMIC RESEARCH             | This paper addresses the effects on the economy of US during the great recession  |
| 9  | <b>Impact of COVID-19 Outbreak on the Stock Market: An Evidence from Select Economies</b> | 2022 | Miklesh Prasad Yadav, Irfan Rashid Ganie | SAGE journals                                    | This paper addresses the various modelling and forecasting methods to predict covid19 effect using incidence data                   |
| 10 | Predicting the Economic   | 2021 | Ahmed Rakha 1,†,                         | mdpi journals                                    | In this research,   |

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|  | Impact of the COVID-19 Pandemic in the United Kingdom Using Time-Series Mining |  | Hansi Hettiarachchi 2,†, Dina Rady 3 , Mohamed Medhat Gaber 2,4, Emad Rakha 5 and Mohammed M. Abdelsamea |  | they experimented with the effectiveness of both continuous and categorical time-series forecasting on predicting future values to generate more accurate and useful results in the economic domain. |
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