

**Threshold Cointegration Analysis of Asymmetric Adjustment
of Fuel Prices in India: A Case of Diesel and Petrol Prices**

A Dissertation

Submitted to

Guru Nanak Dev University, Amritsar

for the partial fulfillment of requirement

for the degree of

Master of Arts in Economics

(2021-2022)



**Supervised By:
Dr. Jatinder Pal
Assistant Professor**

Submitted By:

Mansi

Roll No.219151

Roll No. Uni: 20213100002

Semester-IV, MA Economics

Mansi

**P.G. Department of Economics
Kanya Maha Vidyalaya (Autonomous)
Jalandhar**

Jatinder Pal
31/5/22

CERTIFICATE

This is to certify that the dissertation entitled “**Threshold Cointegration Analysis of Asymmetric Adjustment of Fuel Prices in India: A case of Diesel and Petrol Prices**” done by **Mansi, M.A. (Economics), Semester IV, class Roll No. 219151, University Roll No.: 20213100002** for the partial fulfillment of the degree of Masters of Arts in Economics (2021-22) submitted to the Guru Nanak Dev University, Amritsar, is carried out under my guidance. This is the original piece of work and has not been submitted to any other institute for any other degree or course. The quality of work fulfills the necessary requirement related to this degree.

Supervisor



Dr. Jatinder Pal

Assistant Professor

PG Department of Economics

Kanya Maha Vidyalaya

Jalandhar

Dated: 31.05.2022