PREFACE

This Ph.D thesis contains the result of research undertaken titled “A STUDY ON OUTLIER ANALYSIS ON SECURITY FRAUD DETECTION” for the award of DEGREE OF DOCTOR OF PHILOSOPHY in the Faculty of COMPUTER SCIENCE of Jagan Nath University, Jaipur, Rajasthan.

There is lack of research work done in the area of Financial Fraud Detection, especially in Stock Market. The amount of money involved in Stock Market is very high, so it is very essential to do research in the direction of finding fraudulent activities and fraudsters in the Stock Market to protect the investor’s wealth as well as nation’s wealth.

This thesis deals with detection of fraud in Stock Market using Statistical and Data Mining methodologies. Chapter-1 contains Introduction Part, Chapter-2 contains Literature Review and Types of Frauds in Stock Market, Chapter-3 contains Scope of Research Work, Chapter-4 contains Formulation of Problem, Chapter-5 contains Methodology used in Research Work, Chapter-6 contains Experiments done in the research work, Chapter-7 contains results of experiments, Chapter-8 contains conclusion of our research and suggestion for future work.