

Rahul Roy

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BIO

PERSONAL INFORMATION

Father's Name: Naresh Chandra Roy
Mother's Name: Puspa Roy
Gender: Male
Nationality: Indian
DOB: 15/04/1992
Communication Address: PhD Scholar, Department of Commerce, SOM,
Pondicherry University, Pondicherry, Pin - 744204, India

PASSPORT DETAILS

Passport Number: Z4311038
Passport Issue Place: Chennai
Passport Expiry: 15/08/2027

EDUCATION

2013-Present Ph.D. in Finance, Pondicherry University, Pondicherry, India
Thesis Title: Essays in the nexus of Asset pricing, Human capital, Volatility, and
Economic Growth: The World evidence
Research Supervisor: Dr. Santhakumar Shijin (Assistant Professor, Pondicherry
University, India)

2010-2012 Master of Philosophy in Finance, Pondicherry University, Pondicherry, India
Dissertation Title: Post-earnings Announcement Drift: The Role of New Equity
Issues and Relative Market Inefficiency
CGPA: 9.4 out of 10
Distinction

QUALIFICATIONS

Regular mode

- 2012 B.Ed. in Commerce, Pondicherry University
Distinction
- 2010 Master of Commerce, Pondicherry University, Pondicherry
First class
- 2008 Bachelor of Commerce, Pondicherry University, Pondicherry

Distance mode

- 2018 BA in Economics, IGNOU, India
First class
- 2018 MA in Economics, IGNOU, India
First class
- 2013 MBA in Finance (Pondicherry University, India)

FUNDING AND AWARDS

- 2014 First Outstanding Research Paper Award. Impact of stock market Liberalization on Returns volatility and Economic growth: an evidence from Asian Economies. In XIII Capital Markets Conference, IICM, Mumbai, India collaboration with Gokhale Institute of Politics & Economics.
- 2013 University Grants Commission Senior Research Fellow

TRAVEL GRANTS AWARD

- 2017 ICSSR Financial assistance Grant (CON/354/2016-ICS) to participate in the 2017 FMA Latin America Conference Doctoral Student Consortium, Mexico City from 15-17 February 2017

AFFILIATIONS/MEMBERSHIPS

American Finance Association
American Statistical Association
Centre for Economic Policy Research
Financial Management Association International
Royal Statistical Society.

RESEARCH INTERESTS

Asset pricing, Efficient market hypothesis, Human capital modeling, Volatility modeling, Economic growth, Income inequality, Macroeconomics.

CONFERENCE PRESENTATIONS

Scheduled **International Conference**

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| 2016 | 16 th Annual Conference on Macroeconomics and Finance (IGIDR Mumbai, India) |
| 2015 | 4 th IIMA International Conference on Advanced Data Analysis, Business Analytics and Intelligence (IIM Ahmedabad, India) |
| | 12 th AIMS International Conference on Management (IIM Kozhikode, India) |
| 2014 | 3 rd International Conference on Emerging Trends in Finance & Accounting (SDMIMD, Mysore, India) |
| | Conference on Debt & Debt Derivatives Market (Pondicherry University, India) |
| | 10 th International Conference on Business and Finance (IBS Hyderabad, India) |
| 2013 | 3 rd International Conference on Business Analytics (Great Lakes Institute of Management, India) |
| 2012 | 6 th Annual ISDSI International Conference on Decision Sciences (IBS Hyderabad, India) |
| | 5 th Annual Conference on Improving Competitiveness through Decision Sciences (Great Lakes Institute of Management, India) |

National Conference

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| 2016 | 53 rd Annual Conference of TIES (NISER, India) |
| | 52 nd Annual Conference of TIES (IIM Kozhikode, India) |
| 2015 | 5 th Annual Finance Conference (Great Lakes Institute of Management, India) |
| 2014 | XIII Capital Markets Conference (IICM, India) |
| 2013 | XII Capital Markets Conference (IICM, India) |
| 2012 | National Conference on Currency (FOREX) Derivatives (Pondicherry University, India) |
| 2011 | 64 th All India Commerce Conference (Pondicherry University, India) |

DOCTORAL COLLOQUIUM PRESENTATIONS

Doctoral Colloquium (National)

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| 2018 | PhD Consortium 2018 (IIT Bombay, India) |
| 2017 | CoRe-2017 the IGIDR Ph.D. Colloquium (India) |
| | 10 th Doctoral Thesis Conference (IBS and IGIDR, India) |

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| | Management Doctoral Colloquium & VGSOM Research Scholars' Day (IIT Kharagpur, India) |
| | Management Doctoral Colloquium & VGSOM Research Scholars' Day (IIT Kharagpur, India) |
| | 8 th CERE 2017 Doctoral Colloquium (IIM Indore, India) |
| 2016 | Management Doctoral Colloquium & VGSOM Research Scholars' Day (IIT Kharagpur, India) |
| | 16 th COSMAR 2016 (IISc Bangalore, India) |
| 2014 | 14 th COSMAR 2016 (IISc Bangalore, India) |

DOCTORAL STUDENT CONSORTIA PRESENTATIONS (DISSERTATION)

Doctoral Student Consortia (International)

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| 2017 | 2017 FMA Latin American Doctoral Student Consortium (ITAM, Mexico) |
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RESEARCH METHODOLOGY COURSES

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| 2015 | 10 Days Training Program on Applications of Statistical Techniques in Research Methodology (Presidency College, Chennai, India) |
| 2014 | 10 Days Capacity Building workshop on methodology of Educational Research for Ph.D. Scholars of Social Sciences (Pondicherry University, India) |
| | 10-Day ICSSR sponsored Research Methodology Course (KMCPGS, Pondicherry, India) |

PUBLICATIONS

Journal Articles

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| 2019 | Roy, R., & Shijin, S. (2019). Is human capital the sixth factor? Evidence from us data. <i>The ACRN Oxford Journal of Finance and Risk Perspectives</i> . (Forthcoming) |
| 2018 | Roy, R., & Shijin, S. (2018a). The nexus of anomalies-stock returns-asset pricing models: The international evidence. <i>Borsa Istanbul Review</i> . https://doi.org/10.1016/j.bir.2018.07.003 |
| 2018 | Roy, R., & Shijin, S. (2018b). The tripartite inquiry into financial liberalization-volatility-information asymmetry nexus: Global panel approach. <i>IIMB Management Review</i> , 1–40. |
| 2018 | Roy, R., & Shijin, S. (2018c). A six-factor asset pricing model. <i>Borsa Istanbul Review</i> , 18(3), 205–217. https://doi.org/10.1016/j.bir.2018.02.001 |

- 2018 Roy, R., & Shijin, S. (2018d). Dissecting anomalies and dynamic human capital: The global evidence. *Borsa Istanbul Review*, 18(1), 1–32. <https://doi.org/10.1016/j.bir.2017.08.005>
- 2014 Roy, R., & Santhakumar, S. (2014). Time-varying global financial market inefficiency: an instance of pre-, during, and post-subprime crisis. *DECISION*, 41(4), 449–488. <https://doi.org/10.1007/s40622-014-0061-1>

Book Chapters

- 2012 Roy, R., & Shijin, S. (2012). Can managers predict the market? - Empirical evidence from Indian Stock market. In T. N. Badri & J. N. D. Gupta (Eds.), *Macmillan Advanced Research Series: Enhancing Competitiveness using Decision Sciences*. Delhi: Macmillan Publishers India Ltd.

REVIEWER FOR THE JOURNAL

The Journal of Wealth Management
Borsa Istanbul Review

SKILLS

Computer

MATLAB 9.4

R 3.5.2

Stata 15

EViews 10

SPSS

OriginPro8.5

Reference Management

EndNote X9

Mendeley v1.19.3

REFERENCES

Dr. Santhakumar Shijin, Assistant Professor, Department of Commerce, SOM, Pondicherry University, Puducherry, India, Pin-605014. Mob: 09345949434, E-mail: shijin.com@pondiuni.edu.in; shijin.s@gmail.com

Dr. Malabika Deo, Professor & Head of the Department, Department of Commerce, SOM, Pondicherry University, Puducherry, India, Pin-605014. Mob: 9442140745, E-mail: malabika.com@pondiuni.edu.in

Dr. Amaresh Samantaraya, Associate Professor, Department of Economics, SOM, Pondicherry University, Puducherry, India, Pin-605014. Mob: 09442386142, E-mail: amaresheco@gmail.com

Dr. George Andrew Karolyi, Professor of Finance, Associate Dean for Academic Affairs, Harold Bierman, Jr. Distinguished Professor of Management, 337 Sage Hall, Samuel Curtis Johnson Graduate School of Management, Cornell University, Ithaca, NY 14853-6201, Phone: 607-255-2153, Email: gak56@cornell.edu