Vaibhav Lalwani

Contact Information

Address: 23, FPM Hostel
Indian Institute of Management Lucknow
Uttar Pradesh, India
Date of Birth: 21-June-1990

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Research Interests

Empirical asset pricing, bottom-up investing, macro accounting, value/quality investing, behavioral finance

Education

Indian Institute of Management, Lucknow, Uttar Pradesh India

Fellow Programme in Management , Finance and Accounting, 2015 - Ongoing (expected graduation : 2019)

- Dissertation Topic: "Asset-pricing factors, aggregate earnings and their relationship with stock returns and the macro economy"
- Committee: Madhumita Chakraborty (Chair), Seshadev Sahoo (Member), Sowmya Subramaniam (Member)

Department of Financial Studies, University of Delhi, India

Master of Finance and Control, 2011 - 2013

Shivaji College, University of Delhi, India

B.A.(Hons.), Business Economics, 2008 - 2011

Publications

- **Lalwani, V.** and Chakraborty M. (2018) "Asset pricing factors and future economic growth", *Economics Letters* 168:151-154.
- **Lalwani, V.** and Chakraborty M. (2018) "Quality investing in the indian stock market", *Managerial Finance* 44-2:127-141.
- **Lalwani, V.** and Chakraborty M. "Aggregate earnings and gross domestic product: International Evidence.", Accepted at *Applied Economics*
- **Lalwani, V.**, Sharma U. and Chakraborty M. "Investor reaction to extreme price shocks in stock markets: A cross country examination", Accepted at *IIMB Review.*
- **Lalwani, V.** , Bedi P. and Shankar D. "Risk measures in finance: Congruent or contrasting.", *Business Analyst* 39-1:165-180.

Working Papers

- **Lalwani, V.** and Chakraborty M. "The Fama-French 5-factor model in emerging and developed markets."
- **Lalwani, V.** and Chakraborty M. "The relation between aggregate earnings and stock returns for factor based portfolios."

Conference Presentations

- "Relevance of Performance Evaluation Measures:Evidence From India". FORE International Operations Conference 2015, FORE School of Management, New Delhi.

Professional Experience

State Bank of India

Probationary Officer **Sep, 2013 - May, 2015**

Equivalent to the position of a Management Trainee at the State Bank of India. Posted at different branches & departments of SBI at various locations in India for training across verticals such as

General Banking, Agricultural, SME and personal Advances, Alternate Channels(ATM, Internet Banking, Mobile banking etc), Marketing Sales and Govt. Business.

Certifications, Honors and Awards

Financial Risk Management (FRM) - Level 1 & 2 cleared

GMAT Score: 760, 99^{th} Percentile

Junior Research Fellowship, University Grants Commission, 2014

Best Paper Award: CRISIL Doctoral Symposium held at IIM Ahmedabad, for a paper titled " Risk measures in finance : Congruent or contrasting "

All India Rank 7 in the examination for recruitment of Statistical Investigators conducted by Staff Selection Commission, Govt. of India

Computer Skills

- Statistical Packages: R, SPSS, EViews
- Applications: LaTeX(Basic), common Windows document, spreadsheet, and presentation software
- Databases: ProwessIQ, Bloomberg, Datastream

References

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Prof. Sowmya Subramaniam
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