

Vaibhav Lalwani

CONTACT INFORMATION	<i>Address:</i> Room no 235 Indian Institute of Management Raipur Raipur, India <i>Date of Birth:</i> 21-June-1990	<i>Mobile:</i> 9311 572 672 / 8979 598 945 <i>E-mail:</i> vaibhavlalwani@outlook.com <i>E-mail:</i> vaibhav@xlri.ac.in <i>Website:</i> https://www.vaibhavfin.com
RESEARCH INTERESTS	Empirical asset pricing, aggregate accounting, value/quality investing, forecasting	
ACADEMIC EXPERIENCE	XLRI Delhi NCR Campus <i>Assistant Professor</i>	July, 2022 - Ongoing
	Indian Institute of Management Raipur <i>Visiting Assistant Professor</i>	Nov, 2019- June, 2022
EDUCATION	Indian Institute of Management , Lucknow, Uttar Pradesh India PhD, Finance and Accounting, 2015 - 2019 <ul style="list-style-type: none">• 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	<ul style="list-style-type: none">• Lalwani, V. and Meshram V. (2021) “The cross-section of Indian stock returns: evidence using machine learning”, <i>Applied Economics</i> 1-15 (ABDC - A)• Lalwani, V. and Meshram V. (2021) “Predicting intra-day cryptocurrency returns: A sparse signals approach”, <i>Journal of Prediction Markets</i> 15-1:1-7 (ABDC - B)• Lalwani, V. and Chakraborty M. (2019) “Multi-factor asset pricing models in emerging and developed markets.”, <i>Managerial Finance</i> 46-3:360-380. (ABDC - B)• Lalwani, V., Sharma U. and Chakraborty M. (2019) “Investor reaction to extreme price shocks in stock markets: A cross country examination”, <i>IIMB Review</i> 31-3:258-267. (ABDC - B)• Lalwani, V. and Chakraborty M. (2019) “Aggregate earnings and gross domestic product: International Evidence.”, <i>Applied Economics</i> 1-17. (ABDC - A)• Lalwani, V. and Chakraborty M. (2018) “Asset pricing factors and future economic growth”, <i>Economics Letters</i> 168:151-154. (ABDC - A)• Lalwani, V. and Chakraborty M. (2018) “Quality investing in the indian stock market”, <i>Managerial Finance</i> 44-2:127-141. (ABDC - B)• Lalwani, V. , Bedi P. and Shankar D. “Risk measures in finance: Congruent or contrasting.”, <i>Business Analyst</i> 39-1:165-180.	

WORKING PAPERS	<ul style="list-style-type: none"> • Lalwani, V. and Chakraborty M. “The relation between aggregate earnings and stock returns for factor based portfolios.” • Lalwani, V. “Oil Prices and Stock Returns: Using extreme bounds for out-of-sample forecasting”
COURSES TAUGHT	<ul style="list-style-type: none"> • Project Appraisal and Finance, Post Graduate Programme in Management (2020-22), Indian Institute of Management Raipur (<i>Feedback - 4.53/5</i>) • Financial Analytics, Post Graduate Programme in Management (2020-22), Indian Institute of Management Raipur (<i>Feedback - 4.47/5</i>) • Cost Accounting, Post Graduate Programme in Management (2021-23), Indian Institute of Management Raipur (<i>Feedback - 4.38/5 (Sections A,B) 4.53/5 (Section C)</i>) • Banking Management and Financial Services, Post Graduate Programme in Management (2020-22), Indian Institute of Management Raipur (<i>Feedback - 4.39/5</i>) • Financial Analytics, Post Graduate Programme in Management (2019-21), Indian Institute of Management Raipur (<i>Feedback - 4.15/5</i>) • Corporate Finance-2, Post Graduate Programme in Management (2019-21), Indian Institute of Management Raipur (<i>Feedback - 4.4/5</i>) • Cost Accounting for Decision Making, Post Graduate Programme in Management for Working Executives (2019-21), Indian Institute of Management Raipur (<i>Feedback - 4.29/5</i>) • Project Appraisal and Finance, Post Graduate Programme in Management for Working Executives (2018-20), Indian Institute of Management Raipur (<i>Feedback - 4.4/5</i>) • Cost Accounting, Post Graduate Programme in Management (2020-22), Indian Institute of Management Raipur (<i>Feedback - 4.43/5</i>)
CONFERENCE PRESENTATIONS	<ul style="list-style-type: none"> • “Relevance of Performance Evaluation Measures:Evidence From India”. FORE International Operations Conference 2015, FORE School of Management, New Delhi. • “The relation between aggregate earnings and stock returns for factor based portfolios”. Econ-world Conference 2019, University of Seville, Spain.
AD-HOC REFEREE	The North American Journal of Economics and Finance, PLOS One, Cogent Economics and Finance, Decision, Vikalpa, Metamorphosis, Applied Economics Letters
PROFESSIONAL EXPERIENCE	<p>State Bank of India</p> <p><i>Probationary Officer</i> Sep, 2013 - May, 2015</p> <p>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.</p>
CERTIFICATIONS, HONORS AND AWARDS	<p>Certified Financial Risk Manager (FRM)</p> <p>GMAT Score: 760, 99th Percentile</p> <p>Junior Research Fellowship, University Grants Commission, 2014</p> <p>Best Paper Award: CRISIL Doctoral Symposium held at IIM Ahmedabad, for a paper titled “ Risk measures in finance : Congruent or contrasting ”</p> <p>All India Rank 7 in the examination for recruitment of Statistical Investigators conducted by Staff Selection Commission, Govt. of India</p>

COMPUTER SKILLS	<ul style="list-style-type: none"> • Statistical Packages: R, SPSS, EViews • Applications: \LaTeX, common Windows document, spreadsheet, and presentation software • Databases: ProwessIQ, Bloomberg, Datastream, Compustat 	
REFERENCES	<p>Prof. Madhumita Chakraborty Indian Institute of Management Lucknow Uttar Pradesh, India madhumita@iiml.ac.in</p> <p>Prof. Sowmya Subramaniam Indian Institute of Management Lucknow Uttar Pradesh, India sowmya@iiml.ac.in</p>	<p>Prof. Seshadev Sahoo Indian Institute of Management Lucknow Uttar Pradesh, India seshadev@iiml.ac.in</p> <p>Prof. C.P. Gupta Department of Financial Studies University of Delhi, India guptacp@gmail.com</p>