CURRICULUM VITAE

Prof. Udayan Sharma

Assistant Professor (Finance, Accounting, And control)

EDUCATIONAL QUALIFICATION

- **Ph.D.:** Indian Institute of Management Lucknow (2021)
  - **Specialization:** Finance and Accounting
- **Graduation**: Guru Gobind Singh Indraprastha University (2010)
  - **Specialization:** Bachelor of Technology

WORK EXPERIENCE

- **Assistant Professor:** Indian Institute of Management Amritsar (September 2020-Present)
- **Systems Engineer:** Tata Consultancy Services (March 2011-October 2014)

RESEARCH PUBLICATIONS

- Sharma, U., & Karmakar, M. (2022). Are gold, USD, and Bitcoin hedge or safe haven against stock? The implication for risk management. Review of Financial Economics (Early view).
- Karmakar, M., & Sharma, U. (2020). Measuring quantile risk hedging effectiveness: a GO-GARCH-EVT-copula approach. Applied Economics, 52(48), 5244-5262.
- Sharma, U., & Chakraborty, M. (2019). Investing in lottery-like stocks in India. Studies in Economics and Finance.
- Lalwani, V., Sharma, U., & Chakraborty, M. (2019). Investor reaction to extreme price shocks in stock markets: A cross country examination. IIMB Management Review, 31(3), 258-267.

CONFERENCES

- Estimating optimal Hedging Strategies: International Evidences, presented at 18th Consortium of Students in Management Research, held at IISc Bangalore, 29-30 November, 2018. Bangalore: Excel India Publishers.
- Measuring minimum variance hedging effectiveness, December 2021, presented at 8th Pan IIM World Management Conference, held at IIM Kozhikode.
- Which is a better Hedge/Safe Haven, USD, Gold, or Bitcoin? December 2021, presented at ISDSI Global Conference 2021 IIM Nagpur.
- Testing minimum variance hedging strategies. December 2021, Strategic Management Forum Annual Conference 2021 IIM Nagpur.

- Measuring Minimum variance hedging Effectiveness. January 2022, ICMM-2022 (IIM Amritsar)
- Accounting for Asymptotic Dependence in downside risk of the hedged portfolio. January 2022, ICMM-2022 (IIM Amritsar)
- Measuring Minimum variance hedging Effectiveness (Best Paper Award), January 2022, SIFICO 2022 (KJ Somaiya Institute of Management)

RESEARCH INTERESTS

- Quantitative Finance
    - Portfolio risk management based on GARCH-EVT-Copula
    - Controlling the downside risk of the portfolio using hedge and safe-haven assets
    - Asymptotic dependence between financial assets and its impact on extreme risk.

TEACHING INTERESTS

- Financial Management
- Corporate Finance
- Options, Futures, and Derivatives