Dr. Ravi Khadotra

Assistant Professor, Indian Institute of Management Amritsar

PhD	Finance and Accounting	Indian Institute of Management Lucknow

EDUCATION AND ACADEMIC ACHIEVEMENTS

Year	Degree	Institute	%
2016-2022	PhD in Finance and Accounting	Indian Institute of Management, Lucknow	6.74/10*
2013-2015	Masters in Commerce	University of Jammu	67.05
2010-2013	Bachelor of Commerce	University of Jammu	67.5
2010	Class XII-Commerce	The Jammu & Kashmir State Board of School Education	80.26
2008	Class X	The Jammu & Kashmir State Board of School Education	78

Thesis Title	▪ Liquidity-Adjusted VaR Modeling and Risk Management
Thesis Advisory Committee	▪ Prof. Madhusudan Karmakar (Chairperson) ▪ Prof. Seshadev Sahoo (Member) ▪ Prof. Debdatta Pal (Member)
Academic Achievements	▪ Secured "A" grade in Dissertation on *Determinants of commonality in Liquidity in Indian stock market; evidence from firm level and market level factors* where different firm level and market level factors were identified that have an impact on commonality in liquidity of the stocks from NSE-Nifty 50 Index ▪ Secured First rank among over 1500 applicants in Jammu University Entrance Test ▪ UGC-NET JRF Commerce
Certification	▪ **Business professional programmer** from National Institute of electronics & information technology**-** 69% (Nov 2012) Certificate No. 92254 ▪ **NISM-Series –VIII: Equity Derivatives Certification Examination-** 91.5% (September 2015) Enrolment No. 1500106763 ▪ **NISM-Series- I: Currency Derivatives Certification Examination-** 95% (October 2015) Enrolment No. 1500125138 ▪ **Capital market (Dealers) Module of the NCFM** -86.25% (November 2015) Reg. No. NCFM-00001206594
Research Interests	▪ Research areas include exploration of Liquidity-adjusted value at risk (L-VaR) models, portfolio optimization, financial market volatility and market microstructure. Currently working on designing the new econometric methodology to improve the L-VaR models for the individual stocks as well as for the portfolio. Further exploring the application of L-VaR in mean-variance portfolio optimization ▪ Exploring the GARCH-EVT-copula combined approach in estimating the L-VaR
Teaching Interests	▪ Financial Accounting ▪ Financial Management ▪ Investment Analysis and Portfolio management ▪ International Financial Management ▪ Financial derivatives and risk management ▪ Quantitative Finance
Conferences	▪ Presented a paper in 7th PAN IIM World Management conference held in IIM Rohtak in 2019 on "*Determinants of Commonality in Liquidity in The Indian Stock Market; Evidence from Firm Level and Macro Level Factors*" that analysed the factors which impact the commonality in liquidity in all the stocks of NSE-Nifty 50 index
Internship Experience	▪ **Adroit Financial Services Pvt. Ltd. :** Interned as a research Analyst

Research

Publications	▪ Karmakar, M. & Khadotra, R. (2022), "Forecasting liquidity- adjusted VaR: A conditional EVT- copula approach", *Review of Financial Economics.*

* Corresponds to the coursework CGPA during the first two years of the doctoral programme.

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	▪ Khadotra, R. & Batra, A. (2021), "Improving Liquidity adjusted value at risk forecasts with the conditional EVT approach: Global evidence", *Empirical Economics Letters*, Vol. 20 Special Issue No. 3, pp. 177-188 ▪ Batra, A. & Khadotra, R. (2022), "Application of Organizational Justice Theory to Consumer Complaints in COVID-19 Vaccination Drive", *The Indian Journal of Industrial Relations: A Review of Economic & Social Development*, Vol. 57 No. 3, pp. 511-522

AWARDS & RECOGNITIONS

Swimming Competition	▪ Secured Gold medal (Relay) in Indian Institute of Management Lucknow at the Annual Fest (MV) ▪ Secured Silver medal (Free stroke) in Indian Institute of Management Lucknow at the 34th Annual Foundation Day ▪ Secured Bronze medal (Breaststroke) in Indian Institute of Management Lucknow at the 34th Annual Foundation Day	2018

TECHNICAL SKILLS

Statistical Tools	▪ STATA, E-views, SPSS
Programming language	▪ C, C++, R-Programming, MATLAB
Research Database	▪ CMIE Prowess, Bloomberg, Thomson Reuters Eikon, Compustat

EXTRACURRICULAR ACTIVITIES

Volunteer Experience	▪ Volunteered in the 5th PAN IIM World Management conference held in IIM Lucknow in 2017