

## Curriculum Vitae

Debasish Maitra  
Assistant Professor  
Finance and Accounting,  
Indian Institute of Management Indore  
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### RESEARCH INTERESTS

My area of research interests encompasses i) understanding returns and volatility of financial and commodity markets and various factors affecting them, ii) market integration, and iii) financial institutions and stability.

### TEACHING INTERESTS

My area of teaching interests includes i) Corporate/Retail Banking, ii) Corporate Finance, iii) Derivatives & Risk Management, and iv) Financial Modelling

### SIGNIFICANT PUBLICATIONS

Maitra, D. (2018), Does Shariah index hedge against sentiment risk? Evidence from Indian stock market using time-frequency domain approach”, *Journal of Behavioral and Experimental Finance* (Forthcoming), (ABDC-B) (with Saumya Ranjan Dash)

Maitra, D. (2017), “Is gold a weak or strong hedge and safe haven against stocks? Robust evidences from three major gold-consuming countries”, *Applied Economics*, 49(53), 5491-5503 (ABDC Category A) (with Arif Billah Dar).

Maitra, D. (2017), “Agriculture insurance in India: promise, pitfalls and the way forward”, *Economic and Political Weekly*, LII (52), 88-96 (ABDC-B) (with Kushankur Dey).

Maitra, D. (2017), “Does sentiment matter for stock returns: evidence from Indian stock market using wavelet approach”, *Finance Research Letters* (ABDC-B, forthcoming) (with Saumya Ranjan Dash).

Maitra, D. (2017), “Options and the commodity market”, *Economic and Political Weekly*, LII (41), 29-32 (ABDC Category B) (with Kushankur Dey).

Maitra, D. (2017), “Sentiment and stock market volatility revisited: a time-frequency domain approach”, *Journal of Behavioral and Experimental Finance*, 15, 74-91 (ABDC-B) (with Saumya Ranjan Dash).

Maitra, D. (2017), "The effects of options listing and delisting in a short-sale constrained market: evidence from the Indian equities markets", *Global Finance Journal*, 35, 157-169, (ABDC-B) (with P. Banerjee, R. David, and A. Chatrath).

Maitra, D. (2017), "Do seasonality, breaks and spillover effects explain commodity price volatility: Evidence from Indian commodity markets", *Journal of Agribusiness in Developing and Emerging Economies*, 8(1), 144-170 (ABDC-C).

Maitra, D. (2017), "Fostering rural financial services through technology: a Case of FINO, *Asian Case Research Journal*, 21 (1), 81-117, (ABDC-C) (with P. Upadhyay)

Maitra, D. (2017), "Return and volatility spillover among commodity futures, stock market, exchange rate, Evidence from India, *Global Business Review*, (Accepted ABDC Category C) (along with V. Dawar).

Maitra, D. (2016), "Can futures markets accommodate Indian farmers?" *Journal of Agribusiness in Developing and Emerging Economies*, 6(2), 150-172, (ABDC Category- C) (with Kushankur Dey).

Maitra D. (2014), "Market co-movements, regulation, and the financial Crisis: evidence from Indian Markets, *Review of Futures Markets*, 22(1), 21-47 (ABDC-B) (with B. Adrangi, A. Chatrath, and R. David)

Maitra, D. (2014), "Do Volume and Open Interest Explicate volatility? an Inquiry into the Indian Commodity Markets", *Journal of Financial Economic Policy*, 6(3), 226-243 (ABDC-B).

Maitra, D. (2014), "Copulas and dependence structures: evidences from India's and Asian rubber futures markets", *International Journal of Financial Markets and Derivatives*, 3(4), 322-355 (ABDC-C) (with and K. Dey)

## CASE STUDY

Maitra, D. (2017), "Federal bank: dividend discount valuation", *Ivey Publishing*, Product id- 9B17N005 (along with V.Dawar).

Maitra, D. (2017), "Pidilite industries: assessing credit quality", *Ivey Publishing*, Product id- 9B16B019 (along with V.Dawar).

Maitra, D. (2014), "Bandhan microfinance: is transformation to a bank status required?, *Ivey Publishing* , Product id- 9B14N019 (along with S. Jagadale)

Maitra, D. (2014), "United bank of India: present fiasco and future plans", *Ivey Publishing*, Product id- 9B15N028 (along with P. Banerjee)

## BOOK CHAPTER

**Maitra, D.** (2010), " Efficiency and Risk Management: Evidences from the Indian Financial Sector" in *Rediscovering Finance & Banking*, Excel India Publishers: New Delhi, pp.187-204, (along with Dey, K. and Jalan, S.)

## RESEARCH PROJECT UNDERTAKEN

Title: Fostering Rural Financial Services through Technology: A Case of FINO

Investigators: Debasish Maitra and Parijat Upadhyay, IMT-Ghaziabad.

Duration: Feb'13 to Oct' 13

Sponsored by: Institute of Management Technology (IMT)

## FACULTY DEVELOPMENT PROGRAMME

Four sessions in the Faculty Developed Programme on 'R for Research' during April 25-29, 2017 at IIM Indore

## SUPERVISING DOCTORAL WORK

- a) Ms. Suganya Balakumar, FPM participant of 2015 in Economics Area
- b) Mr. Anirban Sengupta, FPM participant of 2013 in Economics Area.
- c) Thesis Evaluation Committee member of Mr. Prasenjit Chakraborty, FPM participant of Finance area

## CONFERENCES & WORKSHOPS

- a) Attended four days (Aug 8-11, 2017) training programme on Bank Management - A Simulation-based Training Workshop organized by Prof. Rama Seth, IIM Calcutta and Prof. Anoop Rai, Hofstra University, New York.
- b) Paper accepted, "Inclusion and Exclusion in Futures & Options : Do Stock Prices React?", India Finance Conference, IIM-A, December 18-20, 2013
- c) Case Accepted, "Rural Financial Services through Technology: A Case of FINO", Innovations 4 Impact Case Study Competition, XLRI, Jamshedpur, September 13-15, 2013.
- d) Paper accepted "Is India's Rubber Futures Market Efficient and Dependent on Asian Markets", Eastern Finance Association Conference held at Florida, USA, April 10-13, 2013

- e) Maitra D. “Quantitative Finance”, 4th International Workshop On Quantitative Finance, held at Indian Institute of Technology Kanpur, Kanpur, December 22-25, 2012
- f) Presented paper at the 22<sup>nd</sup> International Trade and Finance conference organised by International Trade and Finance Association and University of Pisa, Italy during May 23-26, 2012.
- g) Accepted paper in the India Finance Conference at IIM-Bangalore, during December 21-23, 2011
- h) Attended two days Advanced Research Training on Structural Equation Modeling with AMOS organized by National Academy of Psychology (NAOP) and IRMA from 10<sup>th</sup> to 11<sup>th</sup> December, 2011
- i) Attended 4-days workshop on Optimisation Methods & Risk Analysis: Applications in Finance organized by CARISMA-IIM-Calcutta from 6<sup>th</sup> to 9<sup>th</sup> April, 2011.
- j) Attended two days Management Development Programme on “Commodity Futures Markets” sponsored by the Forward Markets Commission at the IRMA, during November 11-12, 2010

#### **MDP**

##### **MDP coordinator:**

Foundation course in General Management for NTPC during Nov 20-Dec 01, 2017

##### **Resource person:**

- a) Foundation Course in General Management for NTPC Ltd. Ltd. during Jan 02-13, 2017
- b) Foundation Course in General Management for NTPC Ltd. (June 26-July 07, 2017)
- c) General Management programme for Airport Authority of India during Oct 30- Nov 02, 2017
- d) Project Appraisal Techniques, NPA and Risk Management for HUDCO during Nov 27-Dec 01, 2017

#### **ACADEMIC ADMINISTRATION**

- a) Programme Co-coordinator of General Management Programme for Executives (GMPE) for the third batch.
- b) Executive Member of Virtual Learning Programme (VLPE)

## AWARDS & ACHIEVEMENTS

- a) One of top eight participants at **Sitaram Rao Livelihood Case Study** Competition, organized by Access Development Organization, New Delhi.
- b) One of the finalists in **JIGYASA-2010** on “A Synergistic framework among Government-Industry-Academia” organised by **IIT-Roorkee** during January 16, 2010.
- c) One of the finalists of “Best Summer Projects in Rural Marketing” organised by **RMAI** and **MART**, New Delhi in September, 2009.
- d) Second position in poster presentation in National Conference on "Integrated Production & Post Harvest Management of Tropical Fruits", BCKV, West Bengal during April, 2006.
- e) Awarded with University Merit Scholarship during B.Sc (1999-2003) and M.Sc. (2003-2005).

## RESEARCH TOOLS and TECHNIQUES

Working knowledge of both cross-sectional data and time series data using different statistical and econometric tools like, R, MATLAB, RATS, EView-7, OxMetrics, and SPSS

## EDUCATIONAL QUALIFICATION

- Fellow of the Institute of Rural Management Anand (IRMA) in Finance
- Qualified ICAR-NET in 2006
- M.Sc. from Bidhan Chandra Agriculture University during 2003-2005
- B.Sc. from Bidhan Chandra Agriculture University during 1999-2003

## PERSONAL DETAILS

DOB- October 25, 1981

Marital Status: Married with a kid

Father's Name: Dilip Kumar Maitra

Mother's Name: Ira Maitra

Address: Subhas Polly, PO-Birpara, Dist-Jalpaiguri, West Bengal-735204

Google scholar:

<https://scholar.google.co.in/citations?user=RxXI8QkAAAAJ&hl=en&oi=ao>

Research Gate: [https://www.researchgate.net/profile/Debasish\\_Maitra2](https://www.researchgate.net/profile/Debasish_Maitra2)

The above furnished information is true to my belief, knowledge and ability.

**Place:** Indore

**Date:** April 24, 2018

Debasish Maitra