

Vijay YADAV

Professeur associé

Département: Finance
ESSEC Business School
3 avenue Bernard Hirsch
95021 Cergy-Pontoise
France

Email: yadav@essec.edu
Numéro de téléphone: +65 6413 9464
Pays d'origine: Inde

INTERETS DE RECHERCHE

Econométrie, institutions financières, modélisation financières

FORMATION

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|------|--|
| 2011 | Ph.D. en Management, INSEAD, France |
| 2008 | M.Sc. en Management, INSEAD, France |
| 2006 | M.Phil. (Economie du développement), Indira Gandhi Institute of Development Research, Inde |
| 1996 | Master de Statistiques, Indian Statistical Institute, Inde |

EXPERIENCE PROFESSIONNELLE

Positions académiques principales

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| 2017 - Présent | Professeur associé, ESSEC Business School, Singapour |
| 2011 - 2017 | Professeur assistant, ESSEC Business School, Singapour |

Autres expériences professionnelles

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| 2002 - 2006 | Conseiller Assistant, Reserve Bank of India, Inde |
| 1998 - 2002 | Responsable de la Recherche, Reserve Bank of India, Inde |

BOURSES, PRIX ET DISTINCTIONS

Prix et Distinctions

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| 2015 | Prix de l'Institut CFA Asia Pacific Capital Markets pour son article: "Fight Inside the Wrapper: The Balance of Power between Insurance Companies and Asset Management Companies," co-écrit avec le Professeur Massimo Massa. |
| 2011 | Prix du meilleur article étudiant de la conférence européenne FMA pour "Portfolio matching by multi-fund managers : Effects on fund performance and flow" |
| 2010 | BlackRock Research Award at the 23rd Australasian Finance and Banking Conference |

Bourses

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| 2003 | Reserve Bank of India fellowship for M.Phil. In Development Economics à l'Indira Gandhi Institute of Development Research, Mumbai |
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1996	Junior Research Fellowship and Eligibility for Lecturership Award du Council of Scientific and Industrial Research, India, and University Grants Commission, India
1994	Indian Statistical Institute Scholarship for Master of Statistics

PUBLICATIONS

Articles

- COVACHEV, S. et YADAV, V. (2024). Effect of sectoral holdings on the flow-performance sensitivity of mutual funds. *The North American Journal of Economics and Finance*, 69, pp. 102014.
- BODNARUK, A., MASSA, M. et YADAV, V. (2017). Family Ownership, Country Governance, And Foreign Portfolio Investment. *Journal of Empirical Finance*, 41, pp. 96-115.
- MASSA, M. et YADAV, V. (2016). Better than Expected: Hidden Dynamic of Variable Annuity Funds. *Review of Finance (ex European Finance Review)*, 20(6), pp. 2273-2320.
- YADAV, V. (2016). Tax Preferences of Investors and Fund Investments. *Economics Letters*, 143, pp. 90-93.
- MASSIMO, M. et YADAV, V. (2015). Investor Sentiment and Mutual Fund Strategies. *Journal of Financial and Quantitative Analysis*, 50(4), pp. 699-727.

Conférences

- YADAV, V. (2018). Fund Size and Performance: Evidence from Daily Returns. Dans: 31st Australasian Finance and Banking Conference 2018.
- MASSA, M. et YADAV, V. (2016). Fight Inside the Wrapper: The Balance of Power between Insurance Companies and Asset Management. Dans: 25th European Financial Management Association (EFMA) Conference.
- YADAV, V. (2015). Actual Daily Share Buybacks In India. Dans: 32nd International Conference of the French Finance Association 2015 (AFFI 2015).
- MASSA, M. et YADAV, V. (2015). Fight Inside the Wrapper: The Balance of Power Between Insurance Companies and Asset Management Companies. Dans: 28th Australasian Finance and Banking Conference.
- YADAV, V. (2012). The Settlement Period Effect in Stock Returns Around the Dividend Payment Days. Dans: 2012 Annual Meeting of the Financial Management Association.

Documents de travail

- YADAV, V. (2011). *Portfolio matching by multi-fund managers: Effects on fund performance and flow.*
- YADAV, V. (2011). *The settlement period effect in stock returns around the dividend payment days.*

AUTRES ACTIVITES DE RECHERCHE

Supervision de thèses / HDR

- 2019 Svetoslav COVACHEV (ESSEC Business School), Co-directeur de thèse, Premier Poste : Risk Data Scientist - UniCredit Bulbank