

# Vijay YADAV

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Pays d'origine: Inde

## INTERETS DE RECHERCHE

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Econométrie, institutions financières, modélisation financières, Mutual funds

## 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

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### 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

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### 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

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### 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

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### Supervision de thèses / HDR

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