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INTERETS DE RECHERCHE

Econométrie, institutions financières, modélisation financières, Mutual funds

FORMATION

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

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

Autres expériences professionnelles

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

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

2003	Reserve Bank of India fellowship for M.Phil. In Development Economics à l'Indira Gandhi Institute of Development Research, Mumbai

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