

# CURRICULUM-VITAE



**Dr. Ashutosh Yadav**

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## Career Objective

To work in a professional, stimulating environment and be a part of the research team for robust research, and to accomplish the objectives of the organization.

## Areas of Interest

Research in the Interdisciplinary domain of Financial Economics

## Professional Experience

**Institution:** RNB Global University.

**Duration:** Sept 2019 to August 2020

**Designation:** Assistant Professor

**Institution:** BML Munjal University

**Duration:** July 2021 to December 2024

**Designation:** Doctoral Fellow

**Institution:** Manipal University Jaipur

**Duration:** Jan 2025 to April 2025

**Designation:** Assistant Professor

**Institution:** MICA

**Duration:** June 2025 to Contd.

**Designation:** Assistant Professor

## **Duties Performed:**

### **ACADEMIC EXPERIENCE**

#### **Courses Taught (Facilitated)**

- Security Analysis and Portfolio Management
- Company Accounts
- Management Accounting
- Banking Operations Management
- Cost Accounting

#### **Academic and Administrative Responsibilities**

- Coordinator, Faculty Development Programmes (FDPs), BML Munjal University
- Conference Coordinator, ICMS International Conference, BML Munjal University
- Conference Coordinator, EIS International Conference, BML Munjal University

### **UPSC Qualification Under NCS (National Career Service -UPSC D.O.No.16/5/2016-E. I (B))**

Qualified UPSC CDS in - 2013 (I) (NOT Recommended)

Qualified UPSC CDS in - 2013 (II) (NOT Recommended)

### Academic Credentials

| Course  | University/Board                 | Institution                                  | Year of Passing | Aggregate                              |
|---|----------------------------------|--|-----------------|--|
| <b>Financial Modelling and Valuation</b>        | NSE                              | NSE Academy                                  | -               | Pursuing                               |
| <b>Doctor of Philosophy</b>                     | BML Munjal University            | BML Munjal University                        | -               | PhD successfully defended and awarded. |
| <b>Master's in Business Administration (FM)</b> | Abdul Kalam Technical University | Azad Institute of Engineering and Technology | 2020            | 67 %<br>(First Division)               |
| <b>Master's in Business Administration (IB)</b> | Sikkim Manipal University        | Sikkim Manipal University, Sikkim            | 2016            | 65.15%<br>(First Division)             |
| <b>Bachelor of Commerce</b>                     | University of Allahabad          | University of Allahabad                      | 2012            | 56%<br>(Second Division)               |
| <b>Higher Secondary School Certificate</b>      | CBSE                             | Central School, Allahabad (U.P)              | 2009            | 67%<br>(First Division)                |
| <b>Secondary School</b>                         | CBSE                             | Central School, Allahabad (U.P)              | 2007            | 63 %<br>(First Division)               |

### NET Qualification

Qualified UGC NET in **Management**-May 2017 (Eligibility for **Lectureship**)

Qualified UGC NET in **Management**-Nov 2017(Eligibility for **Lectureship**)

Qualified UGC NET in **Management**- Jul 2018 (Eligibility for **Lectureship**)

## Conferences

**Authored** and Presented a Case Study Titled “**BATX- Battling the Recycling Curve**” at INDAM 2022

**Authored** and presented a paper titled “**Agriculture Commodity Derivatives Market: Identifying research clusters and gap through bibliometric analysis**” in IFAC 2023 IIM, Jammu

**Authored** and presented a paper titled “**Technological innovation and Dynamic Capability in the past 12 years - Bibliometric Modelling and Analysis**” in SMF 2022 IRMA, Anand

**Authored** and presented a paper titled “**Impact of regulatory intervention on the liquidity and volatility of agriculture commodity futures: Evidence from an emerging economy**” in the RSEP International Conference on Economics, Finance and Business 2025, Paris, France

**Authored** and presented a paper titled “**Impact of sustainability reporting on access to finance of SMEs: Evidence from an emerging economy**” at the International Conference on Sustainable India: Bridging ESG Principles with Indian Knowledge Systems, Jagdish Sheth School of Management (JAGSoM), Bengaluru, held on February 16–17, 2026 (ISBN: 978-93-5692-277-8).

**Authored** and presented a paper titled “**Global uncertainty and U.S. monetary policy: Evidence from geopolitical risk, trade policy uncertainty, and federal interest rates**” at the International Conference LMTSM ICON 2026, organized by Universal Business School, Karjat, India, held on February 27–28, 2026 (ISBN: 978-81-988586-5-8).

## FDP and MDP's

Attended Online FDP on “**Business Forecasting: Time Series Data Analysis**” of IIM Vishakhapatnam 2023

Attended Online MDP on “**Unit level data collection methodology, data processing and applications**” of Goa Institute of Management 2023.

Attended Online FDP on “**Fostering Academic and Research Excellence**” of BML Munjal University 2023

Attended Online FDP on “**Applied Econometrics**” of BML Munjal University 2023

Attended Online FDP on “**Fundamentals of Quality Management**”

Attended NAAC Awareness Programme (NAP) at Lucknow University

## Publications (Journal Articles)

*Aloulou, M., Rao, A., Dagar, V., & Yadav, A. (2026). Climate risk spillovers and financial tail-events: Evidence from quantile analysis. Research in International Business and Finance, 85, 103337.* <https://doi.org/10.1016/j.ribaf.2026.103337> (Scopus Q1; ABDC A)

*Rao, A., Aloulou, M., Dagar, V., & Yadav, A. (2025). Economic sustainability and institutional quality in the green energy transition: Evidence from developing economies. International Economics, Article 100669.* <https://doi.org/10.1016/j.inteco.2025.100669> (Scopus Q1)

**Raguraman, S., Yadav, A., & Pandit, D. (2025). *BatX: Battling the Recycling Curve* (Case No. W37589). Ivey Publishing. [15 pages]. <https://www.iveycases.com/> (Published May 5, 2025; Intro/Undergraduate level)**

**Yadav, A., Dutta Gupta, S., & Görçün, Ö. F. (2025). *The impact on risk management and price discovery due to governmental intervention: A case of two commodity futures*. *International Journal of Research in Industrial Engineering*. <https://doi.org/10.22105/riej.2025.492235.1505> (Scopus Q3)**

**Yadav, A., & Singh, J. (Accepted). *Agriculture commodity derivatives market: Identifying research clusters and gaps through bibliometric analysis*. *The Interdisciplinary International Journal of Advances in Social Sciences, Arts and Humanities (IJASSAH)*. (Peer-reviewed; open-access; e-ISSN: 3049-0480)**

### **Research Report Presented**

- Master's dissertation on “**Comparative Analysis of sales promotion strategies used by soft drink industries about Coca-Cola.**”
- Master's dissertation on “**Export of spices from India.**”
- Freelance Research Report on “**Teacher's Skill Enhancement by New Education Policy (2020).**”

### **Certification**

- Coursera Certificate in “**Practical Time Series Analysis.**”

### **Software Proficiency and Research Expertise**

#### **R Studio (Financial Econometrics and Market Microstructure)**

- Time Series Models: Random Walk, ARMA (p, q), ARIMA (p, d, q)
- Volatility Models: ARCH (p), GARCH (p, q), EGARCH
- Multivariate Frameworks: VAR, VECM
- Asset Pricing Models: CAPM, Fama Market Model
- Liquidity Measures: Amihud Illiquidity, AMIM (Market Efficiency)
- Market Microstructure Models: Roll Model, Garbade–Silber Price Discovery

#### **SPSS and STATA (Econometric Analysis)**

- Unit Root Testing: Augmented Dickey–Fuller (ADF)
- Causality Analysis: Granger Causality
- Multivariate Models: VAR, VECM

#### **Qualitative and Bibliometric Tools**

- NVivo: Qualitative Data Analysis
- VOSviewer: Bibliometric and Network Analysis

## **Computational and Analytical Tools**

- R Studio: Econometric modelling, time series analysis, and data visualization (ggplot2, dplyr, tidyr, forecast, vars, rugarch)
- Microsoft Excel: Advanced analytics, pivot tables, regression, Solver, and financial modeling
- Power BI: Interactive dashboards and financial data visualization

## **Data Sources and Research Infrastructure**

- Data Handling: FRED API, CMIE Prowess IQ, Bloomberg Terminal (data extraction, cleaning, and integration for empirical analysis)

## **Academic and Presentation Tools**

- LaTeX (Overleaf): Academic writing, manuscript preparation, and publication formatting

## **Personal Strengths**

### Research and Professional Strengths

- Strong analytical orientation with the ability to engage with complex econometric and empirical research frameworks
- High learning agility in adopting advanced methodologies and emerging research tools
- Collaborative research approach with experience in co-authorship and academic teamwork
- Structured and disciplined work ethic with a focus on timely completion of research outputs
- Commitment to academic rigor, reproducibility, and methodological accuracy

## **Personal Details**

- Father's Name: Mr. Jaswant Singh
- Date of Birth: 22 November 1991
- Gender: Male
- Nationality: Indian
- Languages: English, Hindi
- Interests: Reading, Music

**Address for Communication**

BJ 2/14 Jaswant Singh,  
Bhagwatipuram, Near GC CRPF  
Bijnor, Lucknow (U.P). PIN- 226002

**Reference**

**Dr. Sangita Dutta Gupta**

Professor  
BML Munjal University,  
Gurgaon, Haryana  
M-9836088699  
E-mail ID- sangita.dgupta@bmu.edu.in

**Declaration**

I hereby declare that the information furnished above is true to the best of my knowledge and belief.

**Date: 23/03/26**

**Place: Lucknow**

**Dr. Ashutosh Yadav**  
**Assistant Professor**  
**MICA**