

## ABHINAVA TRIPATHI (Assistant Professor)

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### Interests

1. Financial Markets, Market microstructure, Liquidity, Market Efficiency,
2. Banking, Corporate Banking, Credit risk management in Banking, Project Finance,
3. Investment Management, Derivatives, Security Analysis and Portfolio Management,
4. Corporate Finance, Financial Management, Corporate Valuation and Restructuring,
5. R programming: Quantitative applications in Finance with R,
6. Accounting, Financial Accounting, Management Accounting.

### Educational Details

Institute	Course	Year
IIM Lucknow	Ph.D., Finance and Accounting	July 2017 - June 2020
IIM Kozhikode	MBA, Finance and Accounting	2011
IIT Roorkee	B-Tech, Chemical Engineering	2008

### Professional Background

Assistant Professor  
01 Jul 2020 - Present  
IIT Roorkee

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Manager  
01 Sep 2015 - 31 Mar 2017  
ICICI Bank (Large Corporate Division)

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Credit Analyst  
01 Aug 2013 - 30 Aug 2015  
ICRA

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Deputy Manager  
01 Jun 2011 - 30 Sep 2013  
SBI Capital Markets (Investment Banking and Project Finance)

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Visiting Associate Professor  
01 Jun 2022 - 24 Oct 2022  
St. Petersburg Polytech University, Russia

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## RESEARCH

### Projects

TOPIC	STARTFIELD DATE	DESCRIPTION	FINANCIAL OUTLAY	FUNDING AGENCY
Transaction Advisory to Uttarakhand Sugars	01 Feb 2021 (Consultancy)	UK Govt. intends to revive its Sitarganj Mill by providing it on as is basis in PPP mode by offering it on lease to create an integrated plant facility. The consultancy assignment involves the examination of the financial viability of the Sugar mill under the proposed scheme. In addition, the assignment also involves transaction advisory, which includes Bid advisory and preparation of transaction documents (e.g., Request for proposal, Concession agreement, Project Information Memorandum, Project Viability Report).	Construction of Integrated Sugarmill Complex in Uttarakhand	Govt. of Uttarakhand
Ease of Doing Business (Ministry of Corporate Affairs)	01 Jul 2021 (Economics)	Study the ease of doing business parameters across different Indian states. Develop the methodology to rank the states.	Rs 5 Lakhs	Ministry of Corporate Affairs

## HONORS AND AWARDS

### Memberships

National Stock Exchange of India (NSE):

01 Jul 2021 - Present

Advisory to NSE on development of courses, training programs, guest lectures

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Uttarakhand (UK) Govt.:

01 Jul 2020 - Present

Project/Consultancy related advisory to UK Govt.

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## TEACHING ENGAGEMENTS

### Teaching Engagements

Course Title	Subject Code	Institute
Algorithmic Trading (Spring)		IIM Shillong
Money & Central Banking (Autumn)	BMN-695	IIT Roorkee
Portfolio Management (Autumn)	BMN-696	IIT Roorkee
Security Analysis for Investments (Autumn)	BMN-683	IIT Roorkee
Indian Financial System (Spring)	BMN-684	IIT Roorkee
Modern Financial Markets & Market Microstructure (Spring)	BMN-691	IIT Roorkee

## STUDENTS

### Supervisions

Student Name	Area of Research	Duration
Mayank Gupta	Banking and loan loss provisions	01 Dec 2020 – 31 Dec 2024
Diksha Mittal	Banking and loan loss provisions	01 Dec 2021 – 31 Dec 2025
Charu Vadhava	Energy Markets	01 Dec 2020 – 31 Dec 2024
Ravi Raushan Jha	Energy Markets	01 Dec 2020 – 31 Dec 2024
Lagan Jindal	Mutual Funds	01 Dec 2020 – 31 Dec 2024
Manisha Yadav	Mutual Funds	01 Dec 2020 – 31 Dec 2024

## MISCELLANEOUS

### MDPs/FDPs

Name of event	Duration	Institute
TEQIP: Open Source Tools for scientific computing	28 Dec 2020 – 01 Jan 2022	IIT Roorkee
FDP on Advanced Research Methods with R	14 Aug 2021 – 28 Aug 2021	Self Finance

## ONLINE CERTIFICATION COURSES

**Coursera:** ML For Finance (<https://www.coursera.org/certificates/machine-learning-finance-iitr>)

**Simplilearn:** Business Analytics For Strategic Decision Making (<https://www.simplilearn.com/iit-business-analytics-certification-program>)

**Times TSW:** Certificat Program in Data Analytics (<https://executive.timespro.com/course/technology-and-analytics/iit-roorkee-certificate-program-in-data-analytics/>)

**Upgrad Module:** Inferential Statistics and Hypothesis Testing

## Visits

Institute	Date of Visit	Topic/Subject
IIT Kanpur	2022-03-06	High Frequency Econometrics
NITTTR Chandigarh	2021-02-19	Guest Lecture on: Free and Open Source Software (FOSS) Tools for Effective Teaching- Learning
NMIMS	2021-11-15	Guest Lecture on Big Data Text Mining
BNM Institute of Technology, Bengaluru	2021-09-24	Guest Lecture on: AICTE ATAL: Big Data Text Analytics
MJP Rohilkhand	2021-09-24	Guest Lecture AICTE ATAL: Big Data Text Analytics
National Stock Exchange of India	2021-11-16	Guest Lecture: Risk Management for Small Investors
MNIT Jaipur	2020-12-17	AICTE ATAL: Guest Lecture on Data Analytics with R
NMIMS	2021-11-22	Guest Lecture on Sentiment Analysis
GITAM, Hyderabad	2021-12-09	AICTE ATAL, Guest Lecture on Big-Data Text Analysis
IIT Kanpur	2021-02-05	Guest Lecture on R: FinMODE 2021
IIT Kanpur	2022-02-05	eMasters: Guest Lecture on Financial Econometrics
MNIT Jaipur	2021-11-12	Guest Lecture on Panel Data Econometrics
NITTTR, Chandigarh	2022-01-08	Guest Lecture on Free and Open-Source ICT Tools for Effective Teaching-Learning and Research

## Refereed Journal Papers and Reviewer Responsibilities

### A-Category Publications

- 1) Tripathi, Abhinava, and Alok Dixit, Vipul. "Information content of order imbalance in an order-driven market: Indian Evidence." *Finance Research Letters* (2020). [ABDC A]
- 2) Tripathi, Abhinava, and Alok Dixit, Vipul. "Liquidity commonality in the cryptocurrency market." *Applied Economics* (2021). [ABDC A]
- 3) Pandey Ashish, Tripathi Abhinava, and Kousik Guhathakurta. "The impact of banking regulations and accounting standards on estimating discretionary loan loss provisions." *Finance Research Letters* (2021). [ABDC A]
- 4) Tripathi, Abhinava and Pandey Ashish. "Information dissemination across global markets during the spread of COVID-19 pandemic." *International Review of Economics & Finance* (2021). [ABDC A]
- 5) Tripathi, Abhinava, Vipul, and Alok Dixit. "Liquidity commonality in extreme quantiles: Indian evidence." *Finance Research Letters* (2020): 101448. [ABDC A]

### B-Category Publications

- 1) Tripathi, Abhinava, Vipul, and Alok Dixit. "Liquidity commonality beyond best prices: Indian evidence." *Journal of Asset Management* 21.4 (2020): 355-373. [ABDC B]
- 2) Tripathi, Abhinava, and Alok Dixit, Vipul. "Liquidity of financial markets: a review." *Studies in Economics and Finance* (2019). [ABDC B]
- 3) Tripathi, Abhinava, and Alok Dixit, Vipul. "Limit order books: a systematic review of literature." *Qualitative Research in Financial Markets* (2020). [ABDC B]
- 4) Tripathi, Abhinava, Vipul, and Alok Dixit. "Adaptive market hypothesis and investor sentiments: global evidence." *Managerial Finance* (2020). [ABDC B]
- 5) Tripathi, Abhinava. "Arrival of information and price adjustment: global evidence." *IIM Kozhikode Management Society Review* (2020). [ABS 2]

### Reviewer

My reviewer responsibilities include the following journals:

1. Finance Research Letters (ABDC A),
2. Journal of Behavioral Experimental Finance (ABDC A),
3. International Review of Economics and Finance (ABDC A),
4. Journal of Asset Management (ABDC B),
5. Qualitative Research in Financial Markets (ABDC B)