Dr. Nehal Joshipura
nehal.joshipura@cimr.in

Educational Qualification: PhD, MBA (Finance), MCA, BSc (Mathematics), DTLP

Experience: 10 Years Industry and 12 years Teaching

Designation: Associate Professor

Consulting, MDP, FDPs conducted

- Done long-term consulting for the investment industry with FinanceGym, Axis AMC, InvestmentWaves

- MDPs Sourced and Conducted:
  1. DSP Mutual fund (June 2023): In-company Training program for employees on Debt Market and Equity Market
  2. DSP Mutual fund (Nov 2022): In-company Training program for employees on Debt Market
  3. 63 Moons Technologies Ltd.: In-company Training on Employees on Personal Finance for Women

- FDPs Conducted:

  1. Econometrics for research
  2. How to select a journal for publication?
  3. Bibliometric Analysis using R

Media articles

- August 14, 2019: Financial Express - *Know How Factor Investing Works*
- April 01, 2019: Financial Express - *How a low-risk portfolio can give higher returns*
- March 08, 2019: Financial Express - *Mutual Funds- It's time to look at index funds and ETFs*
- July 09, 2018: Financial Express - *Want to invest in foreign equity? Know these Four ways to invest and their tax treatment*
- February 14, 2018: Financial Express - *Equity Mutual Fund outperformance: A mixed bag at the best*

- January 10, 2018: Financial Express - *How Risk profile and investment horizon are key to determining Strategic Asset Allocation*
- August 30, 2017: Financial Express - *How IPO shares get allotted to retail investors*
- May 09, 2017: Financial Express - *How style box helps you select the right fund*
- April 24, 2017: Financial Express - *Why you should opt for a direct plan*
- April 11, 2017: Financial Express - *Mutual Fund Benchmarking: Does it really help?*
- April 07, 2017: Moneycontrol.com - *Ways to invest in growth stocks to maximise gains*
- April 01, 2017: Moneycontrol.com - Piotroski's F-Score: The Science of Value Investing
- March 28, 2017: Moneycontrol.com - *Balanced Funds: Twin advantages of tax and rebalancing*

Published Journal Papers

- *Demystifying Disposition Effect: Past, Present, and Future*, accepted for publication with **Qualitative Research and Financial Markets (Emerald Journal).**
  [ABDC B category, Scopus, WoS, ABS, UGC Care II]
- *Decoding the trinity of Fintech, digitalization, and financial services: An integrated bibliometric analysis and thematic literature review approach.* **Cogent Economics & Finance***,* doi:10.1080/23322039.2022.2114160. Sept 2022.
  [ABDC B category, Scopus, WoS, ABS, UGC Care II]
- *Low-risk effect: evidence, explanations, and approaches to enhancing the performance of low-risk investment strategies.* **Investment Management and Financial Innovations**, 17(2), 128-145. doi:10.21511/imfi.17(2).2020.11, May 2020. Available at SSRN: https://ssrn.com/abstract=3613658
  [ABDC B category, Scopus listed, international journal]
- *The Volatility Effect: Recent Evidence from Indian Markets.* **Theoretical Economics Letters***, 9, 2152-2164. doi: 10.4236/tel.2019.96136.* Vol.9 No.6, August 2019.
  [UGC Care, ABDC C category at the time of publication]
- *Beta Anomaly and Comparative Analysis of Beta Arbitrage Strategies,* **NMIMS Management Review***,* pp. 57-72, Vol.33, January 2017, University Day Special Issue published by NMIMS University.
  [UGC Care, WoS journal]
- *The Volatility Effect: Evidence from India,* **Applied Finance Letters**, Volume 5, Issue 01, 2016, pp11-26.
  [ABDC ranked B category international journal]
- *Risk Anomaly: A Review of Literature*, Asian Journal of Finance and Accounting (**AJFA – Macrothink Institute, USA**), Vol. 7(2), March 2015. DOI: http://dx.doi.org/10.5296/ajfa.v7i2.8262
  [ABDC C category, UGC Care, international journal]
- *Risk Anomaly - Empirical Evidence from Indian Stock Market,* **IUP Journal of Financial Risk Management (IJFRM)**, Vol. 12(1), March 2015.
- *Market Reaction to Stock Splits in Large and Liquid Stocks: Evidence from the Indian Stock Market*, **NMIMS Management Review**, *pp. 130-140,* Vol.23,

Double Issue, October - November 2013, University Day Special January 2014 Issue published by NMIMS University.
[UGC Care, WoS journal]

- *Low Risk Anomaly: A New Enemy of Market Efficiency,* **IUP Journal of Financial Risk Management (IJFRM)**, Vol. 10(3), pp.7-17, September 2013.
- *Technical and Financial Feasibility of Technology Enabled Public Distribution System*, **Prabandhan: Indian Journal of Management**, Vol. 6, No.1, pp. 13-23, 2013. DOI: 10.17010/pijom/2013/v6i1/59947
[Scopus listed, UGC Care II]

Conference Papers

- *Heterogeneous Impact of Russia-Ukraine War on Currencies of G20 Countries*, presented at SIFICO23 - 12th KJSIM International Finance Conference, January 21, 2023 got conferred the **Best Paper Award**.
- *An Empirical Study of Performance Chasing Behaviour of Equity Mutual Fund Investor in Indian Market*, presented at Remsons International Research Conference organised by DSIMS, 9th February, 2018.
- *Beta Anomaly and Comparative Analysis of Beta Arbitrage Strategies*, poster presentation at **The India Finance Conference 2016 (IFC 2016)** on Dec 19-21, 2016 at Indian Institute of Management, Ahmedabad. (IIM A).
- *Exploring Risk Anomaly in Indian Stock Market,* accepted for presentation at ANVESH 2015, Doctoral Research Conference in Management at Nirma University. (3-4 April, 2015)
- *Low volatility investment strategy-A new mantra for winning through volatility cycles,* presented at Fifth Annual Great Lakes-Union Bank's Conference on Emerging Issues in Economics and Finance, organized by the Great Lakes Institute of Management, Chennai, selected as the **Best Paper** presented in the conference. (December, 2014)
- *Low Risk Anomaly: Evidence from India,* presented in FORE International Finance Conference (FIFC 2014) at FORE School of Management, New Delhi; November 27-28, 2014.
- *Asset allocation using gold & market portfolio: Does it have the golden potential?* presented at XIII Capital Markets Conference scheduled on Dec 18-19, 2014 at Indian Institute of Capital Markets, CBD Belapur.
- *Risk Anomaly: Empirical Evidence from Indian Stock Market,* **1st Prize for Best Paper at NICOM-2014** (17th Nirma International Conference on Management), 9-11 January, 2014
- *Market Reaction to Stock Splits in Large and Liquid Stock: Evidence from India*, presented at AMA International Management Conference AIMS-10 international conference, 2013
- *Test of Momentum Investment Strategy: Evidence from Indian Stock Markets*, AMA International Management Conference AIMS-10 proceedings, 2013

Major FDPs attended

- **SUMMER SCHOOL 2019: FLAIR4 BD – AI & Machine learning** Workshop at **IGIDR** sponsored by Bill and Melinda Gates Foundation (July 2-6, 2019)
- Faculty development workshop on **"The Faculty I want to be: Redesigning "me" towards my Ideal Self"** organised by **VESIM and CSIM, Delaware State University, USA** in association with Higher Education Forum. (14th Feb 2019)

- **Teaching with Simulations Seminar** hosted by **SPJIMR** in content-partnership with **Harvard Business School Pub** instructed by Dr. Ranjan Banerjee, Dean - SPJIMR and Dr. Vasant Sivaraman, Professor and Chairperson PGDM - SPJIMR. (23-24 September 2016)
- **Research Methodology Workshop** hosted by DSIMS conducted by TISS faculty. (7th Sep – 9th Sep 2016)
- "**Econometrics for researchers**" at **Nirma University** conducted by Dr. Mallikarjun. (21-23 April, 2016)
- **Case Method Teaching Seminar** Offered by **Harvard Business School Pub.** and **IIMA Case Centre** hosted by NMIMS University instructed by Dr. M R Dixit and Dr. Willis Emmons, Senior Lecturer of Business Administration and Director of the C. Roland Christensen Center for Teaching and Learning at the Harvard Business School. (12-13 February, 2016)
- **FDP: How to write a good teaching case** hosted by DGMC conducted by **Prof. Manoj Kumar,** Chair, FLAME Centre for Case Development. (February 4, 2016)
- **IIMC Summer School 2015** in Empirical Finance and Accounting Research at **The Finance Lab, IIM-Calcutta.** (1-9 May, 2015)
- **FDP**: ***Survey Research Methodology*** by **Dr. Antony Paulraj** hosted by DSIMS (March 2014).

Major Certifications

- HEF Online Case Teaching, 17 June, 2020
- Data Visualization using Tableau, Great Learning Academy, June 2020
- Data Analytics using R, Roboversity Skyfi, April 2020
- Academic English Writing Specialization (4 courses), University of California Irvine, August 2020
- Business Statistics and Analysis Specialization (5 courses), RICE University, July 2020
- Introduction to Psychology, Yale University, September 2020
- NISM Investment Advisor Level 1 & 2

Research, training and consultancy interests

Practice-oriented aspects of Equity Investment strategies, Asset Allocation, Factor Investing and wealth management.