Prof Prasenjit Chakrabarti

Assistant Professor (Grade – I)

Area: Accounting & Finance

IIM Ranchi

Qualifications

- Fellow (Finance), IIM Indore
- Visiting Research Scholar, Deakin Business School, Deakin University, Australia
- B.Tech (Instrumentation and Electronics), Jadavpur University
- B.Sc. (Physics), Jadavpur University.

Teaching Areas

- Fixed Income Securities (MBA)
- Corporate Finance (MBA)
- Quantitative Research (Ph.D.)

National/ International Teaching/ Research Experiences

- IMT Ghaziabad: (Feb 2018 to Oct 2018)
- IBM: (Oct 2012 to Jun 2013)
- PricewaterhouseCoopers (PwC): (Jul 2006 to Oct 2012).

Training & Consulting Areas:

Research Areas:

- Macro-Finance, Debt Market, Corporate Finance, Market Quality

Current Research Interests:

- Macro-Finance
- Debt Market
- Corporate Finance.
- Market Quality

Publications/ Articles/ Cases

Selected Journal Publications:

1. **Chakrabarti, Prasenjit**, Mohammad Shameem Jawed, and Manish Sarkhel. "COVID-19 pandemic and global financial market interlinkages: a dynamic temporal network analysis." Applied Economics 53, no. 25 (2021): 2930-2945.
2. **Chakrabarti, Prasenjit**. "Co-movement of volatility risk premium: evidence from single stock options market in India, Applied Economics Letters 28, no.14 (2021): 1181-1186
3. **Chakrabarti, Prasenjit**, and Sudipta Sen. "Transmission of funding liquidity shocks in the options market: evidence from India" , Applied Economics Letters, 28,no.18 (2021):1566-1570
4. **Chakrabarti, Prasenjit**, and Kousik Guhathakurata. "Which is the right option for Indian market: Gaussian, normal inverse Gaussian, or Tsallis?." IIMB Management Review 31, no. 3 (2019): 238-249.
5. Mohammad Shameem, Jawed, and **Chakrabarti, Prasenjit**. "Role of Algorithmic and Co-Location Trading on the Speed of Information Adjustments: Evidence from India." Emerging Markets Finance and Trade 54, no. 9 (2018): 2021-2039.
6. **Chakrabarti, Prasenjit**, and Kiran Kumar Kotha. "Options Order Flow, Volatility Demand and Variance Risk Premium." Multinational Finance Journal 21, no. 2 (2017): 49-90.

Selected Peer-Reviewed Conferences:

1. Derivative Markets Conference 2016, Auckland Centre for Financial Research, Auckland University of Technology, Auckland, New Zealand
2. Asia-Pacific Association of Derivatives (APAD) held by Korean Derivatives Association (KDA) in Busan, Korea
3. Fifth International Conference on Futures and Other Derivatives, Shenzhen, China
4. 8th Emerging Markets Finance Conference, 2017, Mumbai, Finance Research Group, IGIDR in collaboration with Vanderbilt Law School, USA
5. 12th Annual Conference on Economic Growth and Development, held at ISI Delhi
6. IMR Doctoral Students Conference (IMRDC) 2016-2017 for presentation and discussion, IIM Bangalore
7. The 15th Consortium of Students in Management Research Organized by: Department of Management Studies, IISc Bangalore
8. Pan IIM Conference 2016, held at IIM Ahmedabad
9. International Conference on Financial Markets and Corporate Finance (ICFMCF), held at IIT Madras
10. 52nd Annual Conference of the Indian Econometric Society (TIES), held at IIM Kozhikode
11. India Finance Conference (IFC), held at IIM Calcutta
12. XIII Capital Markets Conference, Mumbai, India
13. 27th Multinational Finance Society Conference, Poland, 2020
14. 16th Annual Conference on Economic Growth and Development, 2021,held at ISI Delhi

Op-Eds/Columns in Financial Dailies and Newspapers:

1. "Assessing RBI's On-Tap Liquidity Scheme", Financial Express, May 24, 2021 (with Prof. Amarendu Nandy)
2. "The moral hazard headache", The Hindu Business Line, September 24, 2021 (with Prof. Sudipta Sen)
3. "Why a bad bank needs a sunset clause", The Hindu Business Line, November 11, 2021 (with Prof. Sudipta Sen)
4. "RBI's gamble on banks' balance sheets", The Hindu Business Line, February 16, 2022 (with Prof. Sudipta Sen)

Awards

- Best Paper Award: COSMAR (Consortium of Students in Management Research) doctoral conference 2015 organized by Indian Institute of Science (IISc) Bangalore