



Vijaya Bhaskar Marisetty

Professor

Area: Finance and Machine Learning

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Overview

Professor Marisetty has joined as a Professor in Finance in 2018. Earlier, he worked at RMIT University, IIM Bangalore and Monash University. His research on Indian Financial Markets is widely cited in the top journals. He received several best paper awards and teaching and research excellence awards. Currently, he focuses on emerging markets corporate finance, financial regulation and machine learning applications in finance.

He teaches investments and financial analytics in the MBA programs and research issues in the PhD program.

Education

PostDoc of Business	Wharton School, University of Pennsylvania and Indian School
Ph.D	Monash University
Masters by Research MBA	RMIT University Sri Krishna Devaraya University, Anantapur.

Research

Research Interests

Emerging Markets Finance; Indian Financial Markets and Regulation; Machine Learning Applications in Finance; Financial Inclusion and Fintech.

Journal Publications

1. Vijaya Marisetty, Nhung, Jing Shi and Monica Tan, 2019, Institutional Quality, Investment Efficiency, and the Choice of Public–Private Partnerships, Accounting and Finance, forthcoming (ABDC rank – A).
2. Yogesh Chauhan and Vijaya Marisetty, 2019, Do Public Private Partnerships Benefit Private Sector? Evidence from an Emerging Market, Research in International Business and Finance, 47, 563-579 (ABDC rank -B).
3. Santosh Anagol, Vijaya Marisetty, Renuka Sane and Buvaneshwaran Venugopal, 2017, On the Impact of Regulating Commissions: Evidence from the Indian Mutual Funds Market, World Bank Economic Review, 31, 241-270 (ABDC rank – A).
4. Saikat Deb, Petko Kalev, and Vijaya Marisetty, 2017, Volatility and Price Limits, Pacific Basin Finance Journal, 45, 142- 156 (ABDC rank – A).
5. Yangyang Chen, W. Robert Knechel, Vijaya B. Marisetty, Cameron Truong, and Madhu Veeraraghavan, 2016, Board Independence and Internal Control Weakness: Evidence from SOX 404 Disclosures. AUDITING: A Journal of Practice & Theory (A-STAR JOURNAL), 36, 45-62.
6. Invited paper: Sharifa Adlina, Rubi Ahmad, and Vijaya Marisetty, Bank risk and deposit insurance premium in a dynamic panel model: Evidence from Malaysian dual banking

system, Pacific Basin Finance Journal, invited for special issue on Islamic Banking (received research excellence award from the Journal) (ABDC rank – A).

7. Saikat Deb, Petko Kalev, and Vijaya Marisetty, 2013, Flexible price limits: the case of Tokyo Stock Exchange, Journal of International Financial Markets, Institutions and Money, 24, 66-84(ABDC rank – A).

8. M.Ariff and Vijaya Marisetty, Panel data approach to identify factors correlated with equity market risk premiums in developed and emerging markets, 2012, Quantitative Finance, 12, 107-118(ABDC rank – A).

9. Kiran Kotha, Varsha Mamidi, and Vijaya Marisetty, 2011, Global markets exposure and price efficiency: A case of NYSE listed Indian firms, Journal of International Financial Markets, Institutions and Money, 21, 686-706(ABDC rank – A).

10. Saikat Deb and Vijaya Marisetty, 2010, The information content of the IPO grading, Journal of Banking and Finance (A-STAR JOURNAL), 34, 9, 2294-2309.

11. Saikat Deb, Petko Kalev, and Vijaya Marisetty, 2010, Are price limits really bad for equity markets? Journal of Banking and Finance (A-STAR JOURNAL), 34, 10, 2462- 2471.

12. Vijaya Marisetty and Marti G Subrahmanyam, 2010, Group affiliation and the performance of IPOs in the Indian stock market, Journal of Financial Markets (A-STAR JOURNAL), 13, 1, 196-223.

13. Vijaya Marisetty, 2010, Corporate governance: A holistic view for altruistic practice, IIMB Management Review, 23 (1), 30-18(ABDC rank – B).

14. Ramachandran Kavil, Vijaya Marisetty, 2009, Governance challenges for family controlled firms while globalizing, The Indian Journal of Industrial Relations, 45 (1), 54-61(ABDC rank – B).

15. Vijaya Marisetty, Alastair Marsden and Madhu Veeraraghavan, 2008, Price effects surrounding rights issues in the Indian stock market, Pacific Basin Finance Journal, 16, 3, 316-340(ABDC rank – A).

16. Francis In, Robert Faff, and Vijaya Marisetty, 2008, Analysing the Performance of Managed Funds using the Wavelet Multiscaling Method, Review of Quantitative Finance and Accounting(ABDC rank – A), 31, 51-70.

17. Keryn Chalmers and Vijaya Marisetty, Corporate ownership and earnings informativeness of Indian firms, International Review of Finance, Conditionally Accepted(ABDC rank – A).

18. Robert Faff, Ben Langford, and Vijaya Marisetty, 2006, On the choice of Australian superannuation funds, Journal of Financial Services Research, 29, 255-279 (received citation of excellence award for being one of the top 50 cited papers among 15,000 papers in all areas of management science) (ABDC rank – A).

19. Vijaya Marisetty and George Woodward, 2005, Introducing non-linear dynamics to two-regime market model, *Quarterly Review of Economics and Finance*, 45, 4/5, p559-581 (Lead article and ranked 7th in the TOP 25 papers published in this journal) (ABDC rank – A).
20. M.Ariff, D.K Malhotra, and Vijaya Marisetty, 2005, Cost Efficiencies in the Management of Superannuation Funds in Australia, *International Journal of Finance*, Volume 17, Number 3.
21. Vijaya Marisetty and Harminder Singh, 2005, On the extant of speculative activity in the Indian stock market during badla and post-badla periods, *ICFAI Journal of Applied Finance*.
22. Saikat Deb and Vijaya Marisetty, 2004, The conditional performance of close-end funds: evidence from Indian market, *International Journal of Finance*, Vol. 16, Number 4.
23. Vijaya Marisetty, D.K Malhotra and Rand Martin, 2004, An empirical analysis of Australian superannuation fund expenses, *Review of Pacific Basin Financial Markets and Policies* Vol. 7, No. 4 (Lead article) (ABDC rank – B).
24. Vijaya Marisetty, 2003, Measuring productivity of stock exchanges using price adjustment coefficients, *International Review of Finance*, 4, 77-99(ABDC rank – A).
25. M. Ariff and Vijaya Marisetty, 2003, Timing and selection skills of Australian retail superannuation fund managers, *International Journal of Finance*, vol.15 (1).
26. Vijaya Marisetty and Vedpuriswar, 2003, The dynamics around Sensex re- constitutions, *ICFAI Journal of Applied Finance*.
27. Vijaya Marisetty, 2002, Testing the level of world equity market integration, *ICFAI Journal of Applied Finance*, Vol 8 (1).
28. Vijaya Marisetty and Vedpuriswar, 2002, Asymmetry in Indian stock returns, *ICFAI Journal of Applied Finance*, 8 (3).
29. Vijaya Marisetty and Vedpuriswar, 2002, Size effect in Indian stock market-an empirical study, *ICFAI Journal of Applied Finance*, 8(5).

Recognitions and Awards

Year 2019: SPARC grant (a prestigious grant from the Ministry of Human Resource Development, India) to partner with RMIT University, Australia for two years research on women empowerment through Fintech.

Year 2018: Reserve Bank of India (Indian central bank) Faculty Fellowship.

Year 2015: Teaching Recognition Award for getting 100% in both, Overall Satisfaction Rate and General Teaching Scale.

Year 2013: Pacific-Basin Finance Journal Research Excellence Award for the paper (jointly co-authored with Sharifa Adilna and Rubi Ahmad) titled: Bank risk and deposit insurance premium in a dynamic panel model: Evidence from Malaysian dual banking system.

Year 2012: 1. Selected as Peer Reviewer for Excellence in Research in Australia (ERA) 2012 review process constituted by the Australian Research Council. 2. Best paper award at the Internal Conference of Banking and Finance, Bangalore, India (Private placements to owner managers: theory and evidence, joint co-authored with Ravi Anshuman and Marti Subrahmanyam).

Year 2011: 1. Chartered Financial Analysts Institute (CFA, USA) Best Paper Award at the Asian Finance Association Meetings 2011, Macau, China. (Private placements to owner managers: theory and evidence, jointly co-authored with Ravi Anshuman and Marti Subrahmanyam).

2. RMIT Business Research Excellence Award for the year 2011. 3. Deepak C Jain Award for best doctoral conference paper for the year 2011, IMR Doctoral Conference, 2011 (awarded to my doctoral student Narahari Hansoge for jointly co-authored paper titled: Economic Transition and the Value of Business Group Affiliation-Evidence from the Indian Market).

Year 2010: 1. Distinguished Visiting Fellowship to study on India awarded by the University of Nottingham, UK (declined due to personal constraints). 2. Invited External Assessor for the PhD program in finance, University of Malaya, Malaysia.

Year 2008: 1. Executive Board Member, Asian Finance Association 2008- 2010 (Asian Finance Association is the apex finance research community body in Asia). 2. Invitation to address at the Harvard Project of Asian and International Relations (HPAIR business conference 2008) as a subject expert on the current status of family business conglomerates. 3. Invitation by Indian Government owned National Institute of Securities Markets (research branch of Securities Exchange Board of India) to lead a team for setting up a Network of Securities Markets Data Interface (for both scoping and execution of the project). 4. Invitation for being a weekly columnist by a popular Indian newspaper: Daily News and Analysis (DNA). 5. Invitation as a visiting scholar at the Indian School of Business 2008-2009.

Year 2007: Best research paper award at the First National Conference on Indian Capital Market: Emerging Issues, 2007 (Order flow dynamics and market efficiency when local markets compete with global markets, jointly co-authored with Kiran Kumar).

Year 2006: Citation of Excellence Award from Emerald Publishers Group for outstanding contribution to the literature and body of knowledge (jointly co-authored with Robert Faff and Ben Langford, On the choice of Australian superannuation funds, Journal of Financial Services Research, 29, 255-279 (June 2006))

Year 2005: 1. Post-Doctoral Fellowship (at the Wharton School, University of Pennsylvania and Indian School of Business, India) for doing research on Indian family business groups. 2. Best research paper award at the International Conference on Emerging Markets, SEBI-ICFAI 2005 conference, Mumbai, India. (jointly co-authored with Keryn Chalmers, Corporate ownership and earnings informativeness of Indian firms).

Year 2003: 1. Best research paper award at the International Conference of Business and Finance (Philadelphia University, USA), December 2003 (A generalized approach to measure

market timing skills of fund managers: Theory and evidence, jointly co-authored with George Woodward).

Year 2000: Australian Graduate School of Entrepreneurship Doctoral Scholarship from Swinburne University of Technology, Australia (discontinued due to job offer at Monash University).

Year 1993: Government of India scholarship for B.Com course.

Teaching

1. Security Analysis and Portfolio Management (Core course for MBA)
2. Advanced Research methodology (Ph.D. Course)
3. Financial Analytics (Elective Course for MBA)