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|  **T.G.SAJI PhD**DOB – 16th March 1975Gender – Male Nationality – IndianThazhungal, Nayathode, AngamalyErnakulam, Kerala, IndiaMobile - (+91)9446869214Email:sajthazhungal@gmail.com, sajthazhungal@cusat.ac.in |  |

**DESIGNATION**

Associate Professor of Finance

School of Management Studies

Cochin University of Science & Technology

Kochi, Kerala, India-682 022

Tel: +91-0484-2575310/5096
Website: cusat.ac.in

**EDUCATION**

* Ph.D., Financial Management, Faculty of Social Sciences, Cochin University of Science & Technology, Kochi, Kerala, India, 2012

Concentrations: Financial Economics, Asset Pricing
Thesis: Fundamental Approach to Valuation of Securities: A Study with reference to IT Sector Shares in Indian Stock Market

* Master of Business Administration (MBA), Investment Management, Bharathiar University, Coimbatore, Tamil Nadu, India, 2011
* Master of Business Administration (MBA), Finance, IGNOU, New Delhi, India, 2002
* Master of Philosophy (M.Phil.), Commerce, Faculty of Social Sciences, Cochin University of Science & Technology, Kochi, Kerala, India, 2001

Concentrations: Personal Finance

Thesis: Reinvestment Behavior of Displaced People: A Study with reference to Cochin International Airport Limited

* University Grants Commission National Eligibility Test for Lectureship, December, 1998
* Master of Commerce (M.Com), Finance, M.G University, Kerala, India, 1997
* Bachelor of Commerce (B.Com), Cost Accounting, M.G University, Kerala, India, 1995

**CERTIFCATIONS BY PROFESSIONAL BODIES**

* Certificate in International Financial Reporting, Association of Chartered Certified Accountants, November 2016.
* Certificate in Investment Foundation Program, Chartered Financial Analyst (CFA) Institute, June 2020
* Certified Management Accountants, IMA, USA (pursuing) under CMA Opportunity Scholarship program

**COURSERA COURSE CERTIFICATES**

* Financial Risk Management with R, Duke University
* Understanding Financial Markets, University of Geneva
* Applying Data Analytics in Finance, University of Illinois
* Economics of Transition and Emerging Markets, National Research University
* Risk, Return and Valuation, University of Michigan
* Alternative Approaches to Valuation and Investment, The University of Melbourne

**AREA OF EXPERTISE**

* Investment Finance, Asset Pricing, Derivatives & Risk Management
* Global Business and Market Integration
* Data Analytics in Business and Economics

**EMPLOYMENT DETAILS**

* Associate Professor, Cochin University of Science & Technology, Kochi, India 12th December 2019 – till date
* Associate Professor, Sri C Achutha Menon Government College, Thrissur, India 23rd August 2007 – 11th December 2019
* Lecturer, St Peters College, Kolenchery, India 22nd December 2004 to 22nd August 2007
* Guest Lecturer, St Peters College, Kolenchery, India 13th August 2004 to 20th December 2004
* Substitute Lecturer, St Peters College, Kolenchery, India 7th January 2003 to 31st March 2004
* Substitute Lecturer, St Peters College, Kolenchery, India 4th July 2001 to 27th March 2002
* Guest Lecturer, St Peters College, Kolenchery, India 15th January 2001 to 29th March 2001
* Guest Lecturer, Sri C Achutha Menon Government College, Thrissur, India 7th February 2000 to 31st March2000

**RESEARCH EXPERIENCE**

* Research Supervisor of 60 Academic Research Projects at Masters’ Level

 Concentration: Corporate Finance, Asset Pricing and International Business

* Research Supervisor of Sixty Academic Research Projects at Under Graduate’ Level
* Research superviser of 6 PhD theses (One awarded, One submitted and four pursuing)

Concentration: Investment Finance, Risk Management, Labour Economics, Consumer Protection, Diary Marketing and Global Trade

**Ph.D Awarded/Submitted**

* Problems and Prospects of Jewellery Making in Kerala:- A Study from the Perspective of Jewellers and Workers, C.R Kanakachnadran, Bharathiar University, Coimbatore, Tamil Nadu, India in August 2020
* Customer Grievance Redressal Mechanism of Commercial Banks with Special Reference to Urban and Rural Kerala, Anosh Paul, Bharathiar University, Coimbatore, Tamil Nadu, India (Thesis submitted)

**Most Recent Publications in Scopus indexed/ABDC listed Journals**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 1 | Journal of Accounting, Auditing & Finance (Sage Publications) | 1757-6385 | Q1 (0.63) & A Category | SCImago (SJR) & ABDC | Price Reversals after Extreme Price Shocks: Impact of Earnings Information with Time Series Evidence from Emerging Market | September 2021 | Forthcoming |  |
| 2 | Managerial Finance (Emerald Publishing) | 1479-1854 | Q2 (0.39) & B Category | SCImago (SJR) & ABDC | Asian stock market integration after the global financial crisis: an ARDL bound testing approach | June 2021 | Vol. ahead-of-print No. ahead-of-print | https://doi.org/10.1108/MF-08-2020-0430 |
| 3 | Journal of Public Affairs (Wiley Publishers) | 1753 -8254 | Q3 (0.22) & B Category | SCImago (SJR) & ABDC | Asian Stock Markets, a Decade after Global Recession: Coupled or Decoupled? | July 2021 | e2727 | https://doi.org/10.1002/pa.2727 |
| 4 | Journal of Financial Economic Policy (Emerald Publishing) | 0307-4358 | Q3 (0.28) & B Category | SCImago (SJR) & ABDC | Price Discovery and Pairs Trading Potentials: the Case of Metals Markets | March 2021 | 13 | 5 |
| 5 | Indian Growth and Development Review (Emerald Publishing)  | 0019-4662 | Q3 (0.27) & B Category | SCImago (SJR) & ABDC | Measuring Volatility Spillovers and Asymmetric Responses of Commodity Prices: the Case of Spices and Rubber | June 2021 | 14 | 2 |
| 6 | Indian Economic Journal (Sage Publications) | 1810-4967 | UGC CARE & B Category | CARE & ABDC | [Causal Nexus Between Crude, Gold, Dollar and Stock Markets in India: Empirical Explorations Before, During and After the Global Recession](https://journals.sagepub.com/doi/abs/10.1177/00194662211036095) | August 2021 |  | https://doi.org/10.1177%2F00194662211036095 |
| 7 | Investment Management and Financial Innovations (Business Perspectives)  | 1059-5422 | Q3 (0.21) & B Category | SCImago (SJR) & ABDC | Pairs trading in crypto currency market: A long-short story | August 2021 | 18 | 3 |

**Number of Publications in Books & Journals**

1. Journals: National - 20 International - 40
2. Books: National - 2 Interntional - 3
3. Chapters in Edited Books: National 5 International 12
4. Seminars/Workahops: National 80 International 10

English –Fluent Malayalam-Mother Tongue Hindi– Good