

Faculty Profile

Name: **Dr. V D M V Lakshmi**
Designation: Associate Professor
Teaching Area: Financial Derivatives
Security Analysis
Portfolio Management and Mutual Funds
Corporate Finance
FinTech
Research Interests: Market Efficiency
Asset Pricing
Market Microstructure
Performance Evaluation of Mutual Funds
Education: Ph.D, Symbiosis International(Deemed) University, Pune, 2020
PG Diploma in FinTech, BITS Pilani (WILP), 2022
UGC (NET), December 2012
MS (Finance) and CFA, ICFAI, Hyderabad, 2003
MBA (Finance), Andhra University, Visakhapatnam, 2000



Research/Selected Publications:

1. Lakshmi, V. D. M. V., Sisodia, G., Joseph, A., & Tiwari, A. K. (2024), "The conditional impact of market conditions, volatility and liquidity shocks on the arbitrage opportunities during pre-COVID and COVID periods", *International Journal of Finance & Economics*, 29(3), 3007-3022. [ABDC – B & Scopus Indexed]
2. Lakshmi, V. D. M. V. (2022), "Do Exchange Traded Funds in India Have Tracking and Pricing Efficiency?" *Advances in Decision Sciences*, 26(2), pp 1-25 [Scopus Indexed]
3. Lakshmi, V. D. M. V. (2020), "Do Dynamic Asset Allocation Schemes Exhibit Superior Performance to Balanced Schemes? Indian Experience", *Empirical Economic Letters*, 19(8), pp 845-854 [ABDC – C]
4. Lakshmi, V. D. M. V., & Joshi, M. (2019), "Price Discovery Behavior of Spot and Futures: Evidence from Pre- and Post-Crisis Periods", *IUP Journal of Applied Economics*, 18(4), 24-42. [ABDC – C]
5. Lakshmi, V. D. M. V., & Joshi, M. (2018), "Listing Stocks on Derivatives Market of NSE and its Impact on Liquidity of Spot Market", *International Journal of Economics and Business Research*, 16(1), 104-125 [ABDC – C and Scopus Elsevier Indexed]