

Faculty Profile

Name: Dr. V D M V Lakshmi

Designation: Associate Professor

Teaching Areas: Financial Derivatives
Security Analysis
Portfolio Management and Mutual Funds
Corporate Finance

Research Interests: Market Efficiency
Asset Pricing
Market Microstructure
Performance Evaluation of Mutual Funds

Education: PhD, Symbiosis International(Deemed) University,
Pune, 2020
UGC (NET), December 2012
MS (Finance) and CFA, ICFAI, Hyderabad, 2003
MBA (Finance), Andhra University, Visakhapatnam,
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Research/Selected Publication:

1. 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]
2. 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]
3. 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]
4. 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]
5. Lakshmi, V. D. M. V. (2017), "Efficiency of Futures Market in India: Evidence from Agricultural Commodities", *IUP Journal of Applied Economics*, 16(3), 47-68. [ABDC – C]