

## Faculty Profile

**Name:** Dr. Jyoti Kumari  
**Designation:** Assistant Professor  
**Teaching Areas:** Financial Derivatives and Risk Management, Financial Management, Security Analysis and Portfolio Management, International Business and Finance, Financial Markets and Services  
**Research Interests:** Asset Price Volatility, Financial Markets Volatility, Behavioural Finance, Financial Econometrics, Asset Price Dynamics, Corporate Finance, Market Microstructure, Time Series Analysis, Idiosyncratic Volatility, Dividend decisions and Corporate Governance.  
**Education:** PhD, IIT Kharagpur, 2016  
M. Phil, University of Hyderabad, 2011  
MA, Ranchi University Ranchi, 2007



### Research/Selected Publication:

1. Venkatesh H. and Kumari J., Foreign Institutional Investors: Fair-Weather Friends or Smart Traders? *J. Quant. Econ.* 19, 291–316 (2021) (Springer Publications) (ABDC Ranking: B)
2. Kumari J., (2019) Investors Sentiment and Stock Market Liquidity: Evidence from an Emerging Economy India, *Journal of Behavioural and Experimental Finance* 23, 166-180 (Elsevier), (ABDC Ranking: A)
3. Kumari J., Mahakud J. and Hiremath G. (2017) Determinants of Idiosyncratic Volatility of Stock Returns: Evidence from Indian Stock Market. *Research in International Business and Finance* 41, 172-184 (Elsevier), (ABDC Ranking: B)
4. Kumari J. and Mahakud J. (2016) Investor Sentiment and Stock Market Volatility: Evidence from India. *Journal of Asia Pacific Business* 17, 2, 173-202 (Taylor and Fransis) (ABDC Ranking: C)
5. Kumari J. and Mahakud J. (2015) Does Investor Sentiment Predict the Asset Volatility? Evidence from Emerging Stock Market India. *Journal of Behavioural and Experimental Finance* 8, 25–39 (Elsevier), (ABDC Ranking: A)