

AVIK DAS (Ph.D.)



SUMMARY:

Avik Das, Ph.D., is a distinguished assistant professor with a focus on finance, currently residing in Kolkata, India. His areas of expertise include financial econometrics, market integration and connectedness, market volatility, and risk assessment, through which he has made notable contributions to finance and econometrics. Avik's solid grounding in econometrics and data science was established during his doctoral studies in finance at Techno India University. With over 11 years of academic experience and nearly 2 years in the industry, he offers a rich reservoir of knowledge and skills to his teaching and research activities. His research interests span a variety of subjects, such as asset pricing dynamics, market efficiency, and the interplay of financial markets. Avik has an extensive publication record in esteemed academic journals and has shared his findings at various international conferences. Beyond his academic work, he is dedicated to mentoring aspiring finance professionals and fostering an inclusive educational environment that encourages critical thinking and innovation. As a highly regarded expert in his field, Avik is often invited to speak, participate in panels, and review scholarly papers for leading academic conferences and journals. He is devoted to advancing knowledge in finance and making significant contributions to both academic and practical realms.

D.O.B: 20.02.1984

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ORCID

<https://orcid.org/0000-0003-0314-175X>

EXPERIENCE

MAY 2025 - TILL DATE

ASSISTANT PROFESSOR | SWAMI VIVEKANANDA UNIVERSITY,
KOLKATA. WEST BENGAL, INDIA

- Evaluated and supervised student activities and performance levels to provide reports on academic progress.
- Helped struggling students by providing support outside of classrooms and consistently checking in on progress.
- Core member of IIC and NAAC 7 committee.

APR 2023 - MAY 2025

ASSISTANT PROFESSOR | AMITY UNIVERSITY, KOLKATA. WEST
BENGAL, INDIA

- Collaborated with colleagues on curriculum revision, evaluation of course syllabi. Member of BOS committee.
- Evaluated and supervised student activities and performance levels to provide reports on academic progress.
- Revised course objectives, course materials, instructional and assessment strategies for master's degree courses.
- Mentored students and communicated internship and guided students for research orientation.

SCOPUS

Scopus Author ID:
58730495200

<http://www.scopus.com/inward/authorDetails.url?authorID=58730495200&partnerID=MN8TOARS>

GOOGLE SCHOLAR

<https://scholar.google.com/citations?user=DJYHNpIAAAAJ&hl=en>

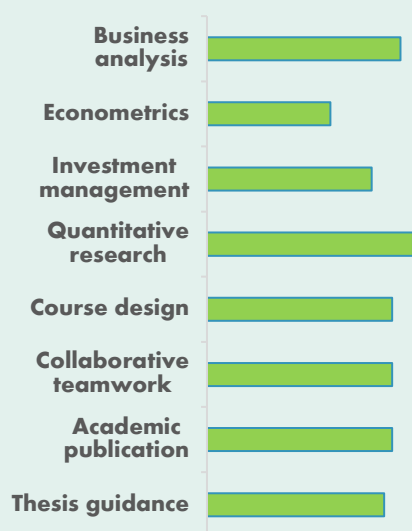
RESEARCH GATE

<https://www.researchgate.net/profile/Avik-Das-10>

WEB OF SCIENCE

<https://www.webofscience.com/wos/author/record/IXD-3421-2023>

SKILLS



- Encouraged class discussions by building discussions into lessons, actively soliciting input, asking open-ended questions and using techniques to track student participation.
- Helped struggling students by providing support outside of classrooms and consistently checking in on progress.
- Performed research to serve as basis for academic writing for publication.

SEPT 2015 TO MAR 2023

ASSISTANT PROFESSOR | TECHNO INDIA UNIVERSITY, WEST BENGAL |

- Performed research to serve as basis for academic writing for publication.
- Helped struggling students by providing support outside of classrooms and consistently checking in on progress.
- Evaluated and supervised student activities and performance levels to provide reports on academic progress.
- Applied innovative teaching methods to encourage student learning objectives.
- Identified research opportunities for students, assisting with gathering data and drawing conclusions for projects.

APR 2012 TO AUG 2015

G. D. BAGARIA INSTITUTE OF MANAGEMENT | AFFL. VINOBA BHABE UNIVERSITY.

- Encouraged class discussions by building discussions into lessons, actively soliciting input, asking open-ended questions and using techniques to track student participation.
- Instructed and evaluated students in classroom in alignment with college mission by incorporating innovative teaching and learning strategies.
- Provided students with constructive, encouraging and corrective feedback.
- Used different learning modes and types of technology to engage students in achieving learning outcomes.

EDUCATION

Techno India University: Kolkata, West Bengal, IN

2017-06 to 2022-11 | Doctoral Program (Management)

ICFAI University, Dehradun: Dehradun, IN

2007 to 2009 | MBA

University of Calcutta: Kolkata, West Bengal, IN

2002 to 2005 | B. Sc (Hons)

RESEARCH

9. Measuring Pricing Efficiency of Bank Equity by the Convergence of Fundamentals and Price-based ROE Predictions Applying Gradient Boosting

2025-02-18 | Conference paper

DOI: [10.1109/ICSADL65848.2025.10933294](https://doi.org/10.1109/ICSADL65848.2025.10933294)

8. Forecasting Bank ROE with Gradient Boosting: A Machine Learning Approach

Proceedings of the 5th International Conference on Data Intelligence and Cognitive Informatics, ICDICI 2024 | Conference paper

DOI: [10.1109/ICDICI62993.2024.10810845](https://doi.org/10.1109/ICDICI62993.2024.10810845)

EID: 2-s2.0-85216690679

Part of ISBN: [9798350389609](https://doi.org/9798350389609)

7. Unveiling Risk-Return Patterns in Actively Managed Equity Funds: An Analysis of the Indian Market

IPE Journal of Management

2024-07-01 | journal-article

Part of ISSN: 2249-9040

6. Dynamic Relationships in Internet Usage: A PVAR Study on Per Capita Income and Digital Expenditure Influences

International Conference on Emerging Systems and Intelligent Computing (ESIC) (SCOPUS)

2024-02-09 | conference-paper

DOI: [10.1109/esic60604.2024.10481579](https://doi.org/10.1109/esic60604.2024.10481579)

5. Effects of Daily News Sentiment on Stock Price Forecasting

9th International Conference on Business Analytics and Intelligence

2023-08 | conference-paper

DOI: [10.48550/arXiv.2308.08549](https://doi.org/10.48550/arXiv.2308.08549)

EID: 2-s2.0-85171417384

Part of ISSN: 23318422

4. Volatility Spillover and Connectedness Mapping of India Through the Financial Cycle

Global Business Review (SCOPUS)

2023 | journal-article

DOI: [10.1177/09721509231191357](https://doi.org/10.1177/09721509231191357)

EID: 2-s2.0-85173731474

Part of ISSN: 09730664 09721509

3. Measuring Volatility Spillover and Connectedness of the Global Markets with a Focus on India

2022 2nd Asian Conference on Innovation in Technology (ASIANCON) (SCOPUS)

2022-08-26 | journal-article

DOI: [10.1109/asiancon55314.2022.9909159](https://doi.org/10.1109/asiancon55314.2022.9909159)

2. Understanding Volatility Spillover relationship among G7 nations and India during COVID-19

arXiv 2022 | other

DOI: [10.48550/arXiv.2208.09148](https://doi.org/10.48550/arXiv.2208.09148)

EID: 2-s2.0-85136688323

Part of ISSN: 23318422

1. ASYMMETRIC VOLATILITY MODELLING OF INDIAN STOCK MARKET DURING DIFFERENT REGIME OF INDIAN FINANCIAL CYCLE

Zenodo

2021-12-28 | journal-article

DOI: 10.5281/ZENODO.6548456

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2. D-QUBE A STOCK PORTFOLIO SELECTION AND OPTIMISATION TECHNIQUE

[Registration No. L-161422/2025]

1. COMPREHENSIVE ASSESSMENT TOOL FOR ACADEMIC INSTITUTIONS THE HOLISTIC DEVELOPMENT INDEX,

[Registration No. L-140642/2024]

CERTIFICATES

1. Financial Engineering and Risk Management Part I | Coursera Course Certificate - November 2016
[<https://www.coursera.org/account/accomplishments/verify/CXCY96VXZRXXN>]
2. Financial Engineering and Risk Management Part II | Coursera Course Certificate - April 2017
[<https://www.coursera.org/account/accomplishments/verify/DT7NLTU2NSUY>]
3. Financial Risk Management with R | Coursera Course Certificate - May 2020
[<https://www.coursera.org/account/accomplishments/certificate/5XU8Q9XS37ZW>]
4. Biases and Portfolio Selection | Coursera Course Certificate - July 2020
[<https://www.coursera.org/account/accomplishments/certificate/2E6RZZNTZ2AP>]
5. Time Series Analysis in R | Great Learning - February 2022
6. [<https://www.mygreatlearning.com/certificate/EZBCFVPL>]
7. Investment Strategies and Portfolio Analysis | Rice University (Coursera) - December 2022
[<https://coursera.org/share/54ba95b2ae95c14606c77c7e8dc854d2>]
8. Python for Finance: Investment fundamentals and Analytics | Noble work foundation (Udemy) - Jan 2023 [<https://www.udemy.com/certificate/UC-0e39b3ec-57b4-49cf-9284-77f69ff87dc5/>]

GUEST LECTURES

- Invited as Guest Lecturer in West Bengal State Livelihood Mission (WBSRLM) for ANANDADHARA mission (World Bank project).
- Lecture delivered in 'Management Development Program on Marketing Management' (MDP) MSME DFO Kolkata under the Ministry of MSME, GOI, from 18th to 22nd December 2023.
- Lecture delivered for BDSP development project in ETC Rajarhat

E-CONTENT DEVELOPMENT

- Content developed for ANANDADHARA project (WBSRLM) for Training of Self-Help Groups of West Bengal. Three days training module was developed. Introduced multiple modules with application of Gamification and innovative teaching-learning tools
- Content developed for ANANDADHARA project (WBSRLM) for Train the trainer. Eight-days module covering multiple aspects of business development.

Date:

Signature