Saptarshi Mukherjee

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Research

Indian School of Business

EXPERIENCE Centre for Analytical Finance, Researcher

June 2011 -

CGPA: 3.21/4.00 (top 10%)

- In addition to my papers, research assistant for "Financing Firms in India" by Franklin Allen, Jun Qian, Meijun Qian, Sankar De and Rajesh Chakrabarti, Journal of Financial Intermediation, Volume 21, Issue 3, July 2012, Pages 409-445
- Organizing committee member of CAF Summer Research Conference 2011, 2012 and 2013

EDUCATION

Indian Institute of Management, Bangalore, (IIMB)

2008 - 2010

Post Graduate Diploma in Management(MBA)

Economics CGPA: 3.71/4.00; Research Courses CGPA: 3.75/4.00

Jadavpur University, Calcutta, India

2002 - 2006

B.E in Electronics & Tele-Communication Engineering CGPA: 9.11/10.00 (1st Class Hons. top 10%) Mathematics CGPA: 9.44/10.00; Research Courses CGPA: 10.00/10.00

Honors

- 99.77 percentile in Common Admission Test (CAT) 2007 examination for IIMs (280,000 applicants)
- Rank 71/200,000 in West Bengal Joint Entrance Examination 2002 for engineering school
- Award of Merit for outstanding performance in Secondary and Higher-Secondary Examinations (2002)
- Top 0.1 percentile in Secondary and Higher-Secondary Examinations

Working PAPERS

- Are Investors Ever Rational?
- Is Transparency Beneficial for the Trader and the Market: Evidence from a Disclosure Regulation

IN PROGRESS • Behavioral Biases, Investor Performance, and Wealth Transfers between Investor Groups

- Publications Mukherjee S., Mukherjee R., Swaminathan H., Measuring Confidence in Indian Public Institutions, Tejas-IIMB Management Review, July 2010 Link:http://tejas-iimb.org/articles/55.php
 - Kulkarni M., Mukherjee S., Organization Structure and Culture in an ITES Organizations. Tejas IIMB Management Review, October 2009 Link:http://tejas-iimb.org/articles/09.php

Research SKILLS

- Workshops: Attended workshop at ISB Hyderabad on analysis of panel data covering theory and applications of generalized linear models, dynamic panel data models and unbalanced panel data models
- Econometrics: Panel Data Analysis including endogeneity control techniques like Instrumental Variables, Regression Discontinuity, Difference-in-Difference, Survival Analysis and Hazard Modeling, Logit/Probit, ARCH, GARCH, AR-MA models
- Coding Experience: Total 4 years, including 2 years of extensive programming in a chip-designing company
- Programming Languages/Softwares: STATA, SAS, R, MATLAB, SPSS, C/C++, VB, LATEX
- Databases: NSE, BSE Proprietory transaction-level Databases, Prowess (Indian Firm Level Financials), Capital IQ, CRSP, Compustat, WRDS