

Shweta Kundlia

PhD, MBA (FINANCIAL MARKETS)



+91 9711451675



kundlia.shweta@gmail.com



Delhi, India



ABOUT ME

A PhD in Financial Economics. Research interests in systematic risk, price discovery, market microstructure, asset pricing and portfolio management. Equipped with the knowledge of statistical and econometric techniques. Have hands on experience in data collection from various databases and skilled with software relevant for financial analysis.

LINKS

LinkedIn:

<https://www.linkedin.com/in/shweta-k-67591660/>

ResearchGate:

<https://www.researchgate.net/profile/Shweta-Kundlia>

WORK EXPERIENCE

Financial Content Writer - Internship Program

Securities and Exchange Board of India (SEBI) / Mumbai / Jan 2022 – July 2023

Worked as a financial content writer for the development of "Virtual Museum for Indian Securities Market".

Worked on the evolution of Indian securities market and prepared a timeline of important events in the history of Indian securities market.

Developed purposive and research oriented content for Indian securities market.

Strengthened communication skills through regular interactions with agencies, eminent persons, and research organizations.

Analyzed and summarized committee reports which led to major policy developments in Indian securities market.

Worked on a project titled, "Insider Trading Signals: Evidence from Indian Stock Market".

Proof read and edited The SEBI Annual Report 2022.

Visiting Faculty

SVKM's Narsee Monjee Institute of Management Studies (NMIMS) / Mumbai / Aug 2022 - Dec 2022

Worked as a visiting faculty with Sunandan Divatia School of Science, Mumbai

Taught subject, "Fundamentals of Financial Risk"

Identified research opportunities for students, assisted with gathering data and drawing conclusions for projects.

Graded tests and assignments and uploaded to school database.

Used different learning modes and types of technology to engage students in achieving learning outcomes.

Intern (Management Trainee)

Institute of Chartered Accountants of India (ICAI) / Noida / Jul 2015 - Aug 2015

Worked as a trainee with Indirect Taxes Committee for research on GST (Goods and Services Tax).

Compared existing indirect tax structure and the proposed tax regime.

Extracted data from central as well as state budgets.

Studied the trend in tax revenues and computed RNR (Revenue Neutral Rate) to prepare suggestions for the Government of India.

EDUCATION

Ph.D.

Guru Gobind Singh Indraprastha University / Delhi / 2023

Awarded IP Research Fellowship (IPRF) from office of the Director (Research & Consultancy), Guru Gobind Singh Indraprastha University.

Teaching experience:

- Jan 2018 to April 2018: Financial Management
- August 2019 to December 2019: Technical Analysis

SKILLS

Asset Pricing Models

Portfolio Management

Writing and Reviewing

EViews

Financial Econometrics

SPSS

Financial Modeling

STATA

R Software

CERTIFICATIONS

- Advance Futures and Options Course conducted jointly by NSE Academy Limited and Empirical F & M Academy.
- Training Program on Future and Option Trading Strategies conducted jointly by NSE Academy Limited and Empirical F & M Academy.
- E-Shodh Sindhu Web of Science Certification Series in association with Clarivate and INFLIBNET Centre.
- NSE Certified Market Professional Level-1, Level-3 and Level-4.

MBA (Financial Markets)

Guru Gobind Singh Indraprastha University / Delhi / 2016

Diploma in Spanish Language

YMCA / Delhi / 2014

B.A. (Hons.) Business Economics

University of Delhi / Delhi / 2013

PUBLICATIONS

- Shweta Kundlia and Divya Verma (2021). "Illiquidity Premium in Indian Stock Market: An Empirical Study". Asian Economic and Financial Review. **(Scopus Indexed)**
- Divya Verma Gakhar and Shweta Kundlia (2021). "Impact of Sentiments on Stock Returns, Volatility and Liquidity". Int. J. Economic Policy in Emerging Economies. **(Scopus Indexed, ABDC ranking – "C" category)**
- Divya Verma Gakhar and Shweta Kundlia (2019). "Stock Illiquidity and Firm Characteristics". Market Microstructure and Liquidity. <https://doi.org/10.1142/S2382626619500096> **(ESCI Web of Science, ABDC ranking – "B" category)**
- Divya Verma Gakhar and Shweta Kundlia (2018). "Impact of Financial Development on Economic Growth: Empirical Analysis of India". 8M The Journal of Indian Management and Strategy, pg4-12. DOI No. 10.5958/0973-9343.2018.00018.2 **(ESCI Web of Science)**
- Divya Verma and Shweta Kundlia (2021). "Stock Market Liquidity: A Literature Survey". Indian Journal of Economics and Business.
- Divya Verma Gakhar and Shweta Kundlia (2017). "Digital Payment System: Challenges and Success Factors". Bloomsbury Publishing India Pvt. Ltd., pg69-80. ISBN: 9789386349897.

CONFERENCES

- 2021: Presented paper titled "Impact of Uncertainties on Illiquidity Premium" in "12th Annual Financial Market Liquidity Conference in Budapest", organized by The Department of Finance, Corvinus University of Budapest and the Game Theory Research Group, Centre for Economic and Regional Studies, Budapest.
- 2019: Presented paper titled "Does Sentiments affect Stock Returns, Volume, Volatility and Illiquidity: Towards Sustainable Investment Strategies" in "International Conference on Knowledge and Policy for Sustainable Development: Global Lessons and Local Challenges", organized by Guru Gobind Singh Indraprastha University, Delhi.
- 2018: Presented paper titled "Stock Market Liquidity: A Comprehensive Review" in "First PAN IIT International Management Conference – 2018", organized by Indian Institute of Technology, Roorkee.
- 2017: Presented paper titled "Digital Payment System: Challenges and Success Factors" in "National Conference on Embracing the Digital Era: Management perspectives", organized by Guru Gobind Singh Indraprastha University, Delhi.
- 2016: Presented paper titled "Stock Market Volatility Forecasting Models: A Comparative Study" in "6th India Finance Conference", organized by Indian Institute of Management, Ahmedabad.