

Dr.A.SENTHIL KUMAR

MBA, PGDCA, M.Phil., FDP (IIM-I), Ph.D,
Assistant Professor (Selection Grade) - Finance
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<https://scholar.google.com/citations?user=N2qJL9oAAAAJ&hl=en>

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ACADEMIC APPOINTMENTS

(Academic Specialization : FINANCE)

Total Academic Experience: 21 years (that includes 6 yrs in ASB; 6 yrs post-PhD; 13 yrs as Asst. Professor)

- **Assistant Professor (Selection Grade)**, Amrita School of Business, Amrita Vishwa Vidyapeetham (University), **July 2021 - present**
- **Assistant Professor (Senior Grade)**, Amrita School of Business, Amrita Vishwa Vidyapeetham (University), **April 2018 - June 2021**
- **Assistant Professor (Sr.Gr.)**, KCTBusiness School, Kumaraguru College of Technology, **July 2010 - March 2018**
- Senior Lecturer, KCTBusiness School, Kumaraguru College of Technology, 2009-2010
- Lecturer, KCTBusiness School, Kumaraguru College of Technology, 2006-2009
- Lecturer, Department of Management Studies, Parks' College, 2005-2006
- Lecturer, Department of Management Studies, C.B.M College, 2002-2005

EDUCATION

- **Ph.D.**, Anna University, Department of Management Sciences - Finance, **2017**
Best Management PhD Thesis Award for 2017-18, Awarded by CMA.
- FDP, Indian Institute of Management-Indore, 2009
- M.Phil., Alagappa University, Department of Management - Finance, 2007
- PGDCA, Bharathiar University, Computer Applications, 2007
- M.B.A, Bharathiar University, Finance, 2002
- B.Com, Bharathiar University, Commerce, 2000

RESEARCH INTERESTS

Presently Mentor/Supervisor for 3 PhD ASB Scholars (2 Full time & 1 Part time) & DC member for 4 PhD Scholars

- Applications of Artificial Intelligence in finance
- Machine Learning and Deep Learning applications in financial markets
- Financial Markets Connectedness
- Portfolio Optimization and Sustainability Investing
- Time series Econometrics

PUBLICATIONS

Journal Articles (78 citations so far; Google h-index 3; i-10 index: 2)

- Naeem, M. A., Pham, L., **Senthilkumar, A.**, & Karim, S. 2022. Oil shocks and BRIC markets: Evidence from extreme quantile approach. *Energy Economics*, DOI: <https://doi.org/10.1016/j.eneco.2022.105932> Vol.108:1-17. **ABDC-A***, ABS-3, CiteScore: 14.7, Scopus Q1: 98 Percentile. H-index: 187. Elsevier Publ.
- Bhattacharjee, B, Kumar, R., **Senthilkumar, A.** 2022. Unidirectional and bidirectional LSTM models for edge weight predictions in dynamic cross-market equity networks. *International Review of Financial Analysis*, DOI: <https://doi.org/10.1016/j.irfa.2022.102384> Vol. 84, 102384, **ABDC-A**, ABS-3, CiteScore: 7.2, Scopus Q1: 94 Percentile. H-index: 69. Elsevier Publ.
- **A.Senthil Kumar**, Athira Namboothir, Sreelakshmi. R. 2022. Does portfolio optimization favor sector or broad market

investments?. *Journal of Public Affairs*. 22(S1), e2752 <https://doi.org/10.1002/pa.2752> **ABDC-B**; ABS-1; *Scopus* & *WoS*.. CiteScore: 2.6, Scopus Q2: 89 Percentile. H-index: 23. Wiley Publ.

- **A.Senthil Kumar** & Y.Arun Palanisamy. 2019. Examining the Consumers' Preference towards adopting the Mobile Payment System. *Intl. Journal of Electronic Finance*. 9,4: 268–286. <http://dx.doi.org/10.1504/IJEF.2019.104071> **ABDC-C**.; CiteScore: 0.7, Scopus Q4: 17 Percentile. H-index: 19. Inderscience Publ.
- **A.Senthil Kumar** & Dr.V.Srividya. 2014. Stock Markets Inter-linkages among the two largest emerging economies of Asia – the case of India and China. *International Journal of Economic perspectives*. 8,4: 51-65. **ABDC-C**.
- **A.Senthil Kumar** & Dr.V.Srividya. 2014. Cointegration among the Stock Markets of India, USA and Japan. *International Journal of Economic Research*. 11, 1-2 Part-III: 489-497.

Book Chapters and Commentaries

- A.Senthil Kumar. 2019. Investment Analysis for Agribusiness Projects. In B.Poongodi (Ed.), *Management Skills for Successful Agri Entrepreneurs*. New Delhi: New India Publishing Agency, 77-79.
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ONGOING RESEARCH

Submitted to journals:

- ABDC-A : 1 paper (International Collaboration)

Papers under development:

- 1 paper targeting ABDC-A*(International Collaboration) in advanced stages of development
- 1 paper targeting ABDC-B (national Collaboration) in advanced stages of development

KEY CONTRIBUTIONS TO ASB

Administrative Services:

- 2023 February – July: Vice-Principal, ASB, Coimbatore.
- 2022 April – 2023 May : Chairperson, Post Graduate Programme (PGP Chair) – ASB, Coimbatore.
- 2018-2020; 2022 April – till date: Area chair : Finance area, ASB, Coimbatore
- 2020-2021: Ad hoc Chair of Disciplinary committee: Lead the malpractices enquiry committee, enquired 40+ students and submitted the enquiry report which later became a template for ASB. Letter of Appreciation received from the Principal in this regard.

Criteria **Coordinator** for ASB **Accreditation** initiatives:

- 2018-till date: **NAAC** Criteria 3 Research & Innovation
- 2019: **AACSB** Criteria 1 Champion- Critical and Integrative Thinking
- 2020-till date: **NBA** Criteria Research and Faculty Development
- 2020-till date: Internal Quality Assurance Cell (**IQAC**) – Lead team member
- 2021-till date : **Integrated criteria lead** for AACSB, NBA, and NAAC- Research and Faculty Resources

Teaching Innovations:

- Adopted **Gamified Learning**. Implemented Portfolio Investment game through DSIJ Mobile App and web applications for the IAPM course.
- Used **HBS Simulations** and cases for all my courses.
- **NISM Certifications** for Finance students.

Engagement with academia:

- Appeared in **Republic TV Panel discussion** on Blockchain and Cryptocurrency representing ASB <https://www.republicworld.com/initiatives/house-of-knowledge/blockchain-and-cryptocurrency-popularity-growing-but-are-university-curricula-keeping-up-articleshow.html>
- **YouTube live** lecture (1.6K views) on 'AI in Finance' for ASB admissions <https://youtu.be/ZWwYfy8wMPO>

- Expert Member in the MBA Academic **Board of Studies** of 6 colleges in the state of Tamilnadu.
- **Keynote addresses**, Invited Speaker, FDP resource person, delivered at 14 institutions in South India.

JOURNAL REVIEWERSHIP:

Publons id: <https://publons.com/researcher/1700004/senthil-kumar-a/>

- **Reviewer for ABDC-A and B category journals** of Elsevier, Taylor and Francis, Emerald, Sage and AOSIS journals. So far conducted 20+ reviews and reviewer certificates got credited to my Publons account.

CONSULTING

- Financial budgeting system for a manufacturing company. Consulting Team Member 2017-18.

PRESENTATIONS

- 3 conference papers on Covid & financial markets; corporate governance; bank NPAs. CERE. IIM Indore. 2021.
- How finance industry is transforming with Artificial Intelligence? Keynote address at National conference on Metamorphosis of Modern Management and Research. SoMS, BIT 2021.
- AI career opportunities in finance. Speaker for Management Master Class. IMS Learning 2021.
- Applications of Artificial Intelligence in Finance. Guest speaker for Monday Musings. Coimbatore Management Association 2021.
- Mendeley for Doctoral Research. Ph.D programme. ASB. 2021.
- Union Budget of India 2019- the aspirations for a \$5Trillion economy. Silver Jubilee Commemorative Endowment Lecture. SNGC 2019.
- Artificial Intelligence Applications in Finance. Session Chair. NCETAIBM 2019.
- In search of optimal portfolios - an inquiry into the sectoral stocks of Indian stock market. Conference Paper presentation. ISTEM 2019.
- GST – the Indian experience. Session Chair. NCGST 2018.
- A Study on the Performance of IPOs and their Under-pricing with Special Reference to SME Platform. Conference Paper presentation. PANIITM 2018.
– Abstract Published as Conference Proceedings
- Analyzing Stock Picking Ability of Anchor Mutual Funds in Indian Initial Public Offerings. Conference Paper presentation. PANIITM 2018.
– Abstract Published as Conference Proceedings
- Day of the Week effect in Indian Mutual Funds with reference to Equity Linked Savings Schemes. Conference Paper presentation and Session Chair. ICSBMR 2018.
–Selected as the ICSBMR best paper in finance
- Case study on Economic Value Addition. Conference Case presentation. COGNOSCO 2017.
–Awarded second prize in COGNOSCO case competition
- Identifying Optimum Portfolio with sectoral stocks. Conference Paper presentation. ICFMC 2016.
- Are the emerging economy stock markets inter-linked? Conference Paper presentation. NCBR 2015.
- Co-movements between the Indian and Chinese stock markets – an analytical study. Conference Paper presentation. GJIC 2014.
- Does the stock market co-integration among the Emerging Nations Stock Markets present any potential diversification gains to International investor? – An analytical enquiry. Conference Paper presentation. COSMAR 2013.
- Stock Market Co-Integration amongst BRIC Nations - an Empirical Inquiry. AIMSICM 2013.
- Bootstrap financing for Small and Medium Enterprises – An exploratory study. AIMSICM 2011.
- Does cut-off rate simplify the portfolio construction process? - An analytical inquiry. ICEFM 2010.
- Optimal portfolio construction with NSE's Nifty Midcap Fifty scrips – An analytical research. AIMSICM 2009.

Invited Presentations

- St.Joseph's College of Commerce, Bangalore (2022)
- Sree Saraswathi Thyagaraja College (2022)
- Dr.NGP Business School, Dr.NGP Institute of Technology (2022)
- Sardar Vallabhbhai Patel International School of Textiles and Management (2021)
- Bannari Amman Institute of Technology, SoMS (2021)
- Coimbatore Management Association (2021) – Applications of Artificial Intelligence in Finance
- Tamilnadu Agricultural University (TNAU), Department of Agribusiness Management (2021; 2020 & 2017)
- IMS Learning, Mumbai (2021)
- Sree Narayanaguru College, Department of Commerce (2019) – The \$5Trillion dream of India.
- Sri Krishna ASC, School of Management (2019)- Artificial Intelligence in Finance
- TIPS Global Institute, School of Management (2018)
- VLBJ CAS, DoMS (2018) – Conference Inaugural address.
- KCT Business School (2006-2018), various MDP sessions & workshops
- Dr.SNS Rajalakshmi CAS, DoMS / Sankara CS, SIMS/M.Kumarasamy CE, DoMS.

FDP / WORKSHOPS

Attended

- 10-day FDP on Natural Language Processing, NIT-Warangal, 2022
- 5-day workshop on Machine Learning using R and Statcraft, 2022
- Workshop on ARCH/GARCH Time Series Econometrics & Multi Criteria Decision Making Models, 2022
- 5-weeks Certification course on Deep Learning in Finance (Artificial Intelligence), NITIE, Mumbai, 2021
- 10-day workshop on R & Python for Finance, IIT Roorkee, 2021.
- 5-day workshop on Financial Econometrics, Dr. B. R. Ambedkar School of Economics University, 2021
- Machine Learning & Business Analytics, Natural Language Processing (1 week FDP), IIM-B, 2021
- 10-day workshop on Machine Learning and Deep Learning in Finance, IIT Hyderabad, 2021
- ATAL Online FDP – 4 programmes certified, 2021 & 2020
- Finance Day workshop. IIM-B, 2020
- JAAF Symposium. IIM-B, 2020
- Machine Learning using Python Workshop. IIM-B, 2020
- Capital Budgeting virtual Workshop, Muscat College, Oman, 2020.
- Literature Review. ASB, 2019
- Asset Pricing. TAPMI, 2019
- Curriculum Building for Data Science & Business Analytics. ASB, 2018
- Structural Equation Modeling. TAPMI, 2017
- Case Writing. Christ University, 2017
- Econometric Applications. Pondicherry University, 2016
- Panel Data and Time Series Econometrics. ASB, 2014
- Financial Modeling & Analytics. IIT-M, 2013
- Enhancing Research Skills in Finance, IIT-M, 2013
- Finance Research Workshop. IIM-C, 2012
- Essential Econometrics for Research in Finance, NISM, 2009
- Basic Econometrics for Management Research, IIM-K, 2009
- Entrepreneurs Educators Workshop, IIM-B, 2009
- Teaching Pedagogy & Research (3-month residential FDP), IIM-I, 2009
- Capstone Business Simulation, IIM-I, 2009

Organized

- FDP on Building Curriculum for Data Science & Business Analytics using SAS, 2018

- MDP on Goods and Services Tax, 2017- I & II

HONORS, AWARDS, & GRANTS

Research Awards

- **Best Management PhD Thesis Award, CMA, 2018.**
- ICSBMR Best Paper award, 2018
- COGNOSCO Best Case award, 2017

Teaching and Service Awards

- KCT Business School - KCT Achiever & Best MBA Teacher for the year, 2015-16

TEACHING EXPERIENCE (MBA)

- Financial Management
- Financial Markets and Institutions
- Security Analysis and Portfolio Management
- Accounting for Management
- Cost Management

PROFESSIONAL AFFILIATIONS AND SERVICE ACTIVITIES

Professional Affiliations

- The Indian Econometric Society - life member
- Coimbatore Management Association – Individual member

Service Activities

- Reviewer - Elsevier Journals: International Review of Financial Analysis, Emerald Journals: Emerging Markets Review Taylor & Francis Journals: Journal Cogent Economics & Finance, Cogent Business & Management, Cogent Social Sciences, South African Journal of Business Management, Sage: Global Business Review. Completed 20+ manuscript reviews.
- Area Chair- Finance, ASB, (2018-2020)
- AACSB Learning Goal Critical & Integrative Thinking – ASB CBE LG1 Champion (2019-2021)
- AACSB Learning Goal Environmental & Societal Awareness – ASB CBE member (2021-present)
- AACSB Standard 2 Physical, Virtual & Financial resources – ASB CBE Lead (2021-present)
- NBA & IQAC – Lead team member (2020-present)
- NAAC Criteria 3 Research & Innovation – ASB CBE Criteria Lead (2019 – present)
- Member – MBA Board of Studies, Coimbatore Institute of Technology, Coimbatore (2022 – present)
- Member – MBA Board of Studies, M.Kumarasamy College of Engg. & Technology, Karur (2020 – present)
- Member – MBA Board of Studies, Coimbatore Institute of Engineering & Techn., Cbe (2019 – present)
- Member – BBM Board of Studies, Rathinam College of Arts & Science, Cbe (2019 – present)
- Member – MBA Board of Studies, SNS College of Technology, Cbe (2018 – present)
- Member – MBA Board of Studies, SNS College of Engineering, Cbe (2022 – present)
- Member – MBA Board of Studies, Sri Krishna College of Engineering & Technology, Cbe (2018 – 2020)
- Member – MBA Board of Studies, Sri Krishna College of Technology, Cbe (2018 – 2020)
- Member – MBA Examinations Committee, Firebird Institute of Research in Management, Cbe (2018 – 2020)
- Dissertation committee – Ms.Chandrika R. (fr 2019), Mr.Siraj Basha (fr 2021), Mr.N.V.Subramaniam (fr 2022)
- Doctoral Research Mentor – Ms.Keerthana.T.P. (full time), Ms.Sony Stephen (part time). (2020 – present), Ms.Deepthi S Namboothiri (full time) (2022 – present)

Sd/-

Dr.A.Senthil Kumar.

September 11, 2023 AN.