



## **Participant Details**

Name : Gaurav Singh Chauhan

Area : Finance and Accounting

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## **Participant Profile:**

### **Experience:**

He has worked as Assistant Manager, Indian Oil Corporation Ltd. for 5 years since 2003 before placing himself towards management research at IIM Indore.

### **Academic and Professional Qualification:**

- Bachelor of Engineering (Electronics and communication Engg.), 2003, Maulana Azad National Institute of Technology (MANIT), Bhopal
- Passed CFA level I and II in first attempt respectively.
- Passed FRM (Global Association of Risk Professionals) level I in first attempt.

### **Achievements & Awards:**

- Paper titled “Subordinate debt, Deposit Insurance and Systemic Risk” awarded First prize at 10<sup>th</sup> International Consortium of Students in Management Research (COSMAR-2010) held at IISc, Bangalore in November 2010.
- Research proposal titled “Interplay Between Deposit Insurance and Subordinate Debt in Banking System Stability” was adjudged as one of the best papers at 4<sup>th</sup> Doctoral Colloquium held at IIM, Ahmedabad in January 2011.

### **Areas of Interest:**

Financial regulation, systemic risk and bank defaults, market discipline, risk management and corporate finance.

**Professional Affiliation:**

- Candidate CFA level III.
- Candidate FRM (Global Association of Risk Professionals) level II.

**Publications:**

- Chauhan, G. S. and Kanagaraj, A., (2011). Can Risk Monitoring of Banks by Subordinate Debt be made effective by Non-Diversified Investors? Investigation of Non-Diversified Investments by Sector Specific Mutual Funds in India. Forthcoming *Prajnan* (July 2011).
- Chauhan G.S., (2011). Modeling of Extreme Market Risk using Extreme Value Theory(EVT)-An Empirical Exposition for Indian and Global Stock Indices. Forthcoming *Indore Management Journal* .
- Chauhan, Gaurav Singh., (2010). Emerging Challenges of Financial Regulation. *Vinimaya*, Vol. XXXI, No. 2.

**Working Papers:**

- Chauhan, G.S. and Rastogi, S.K. Moderation in Systemic Risk Shifting of Banks by Subordinate Debt and Deposit Insurance: A Game Theoretic Approach. Working paper no. WP/03/011/F&A. IIM Indore
- Chauhan, G. S. and Kanagaraj, A., (2011). Risk Monitoring by Non-Diversified Investors: Implications for Subordinate Debt Issuance by Banks. Working paper no. WP/01/011/F&A. IIM Indore.
- Chauhan, G. S. and Sundaram, S.S., (2011). Risk Shifting Under Delegated Monitoring by Subordinate Debt. Working paper no. WP/02/011/F&A. IIM Indore.
- Chauhan, Gaurav Singh., (2010). Partial Deposit Insurance as an economic Incentive in Designing Prudential Regulation. Working paper no. WP/01/10/F&A. IIM Indore.

**Conferences (others):**

- Chauhan, G. S. and Sundaram S. S., (2011). Delegated Monitoring by Subordinate Debt in the Presence of Deposit Insurance. Conference Paper presented at International Conference on Banking and Finance Perspective, Apr 2011, held in Famagusta, North Cyprus.
- Chauhan, G. S. (2009). Dynamics of Financial Regulation. Conference Paper presented at Research Advances and Trends: Postgraduate Conference and Colloquium, Dec 2009, held in Kuala Lumpur, Malaysia.

**Undergoing projects (research):**

- Awarded the Macro Research project titled “Emerging Challenges of Financial Regulation” for 2011 by Indian Institute of Banking and Finance, Mumbai to be co-authored with Prof A. Kanagaraj (Faculty, F&A, IIM Indore) and Prof. K. Ramesha (Faculty, Economics, NIBM, Pune)