



**Department of Economics**  
**Presidency University, Kolkata**

**Value Added Certificate Course (Two-credit course)**

**Title: Managing Investment and Risk in Financial Market (MIRFM)**

**Course type:** Two-credit (30 hours) non-degree registered value-added certificate course

**Commencement Date and Time:** from 13<sup>th</sup> September 2025 (tentatively)

**Date of Completion:** Tentatively by November 2025

**Duration:** 30 Hours (including theory and practical sessions)

**Schedule of the Classes: over weekends**

**Course Fees:** Rs. 6034/- (inclusive of GST @ 18%) through SBI Collect portal. The fee is non-refundable.

**Mode of Course:** Online

**Registration window: 07/08/2025 to 31/08/2025 (Midnight)**

**Eligibility:** Undergraduate and postgraduate students, researchers and people from industry interested in learning techniques of investment and risk management in financial market may apply. Participants should have elementary idea about the functioning of financial market, knowledge in basic theories of statistics and knowledge in computer operation

**Course Coordinator:** Name: SASWATEE MUKHERJEE

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**Course Objective:**

The global financial market is continuously expanding in terms of size, variety and complexity. Historically, waves of crises have hit the financial sector. The resulting losses and the depletion of real wealth have raised the necessity for efficient management of investment in such ever-expanding and intrinsically volatile market. Understanding the nature and dynamics of risks and the ways to hedge against it thus seems crucial. This course introduces its participants, in a lucid yet comprehensive and practicable way, to the complex mechanism of managing investment and risk. The course would help its takers to comprehend the theories relevant to the issues and to recognise the nature of challenges one would face in managing financial investment and risk in real world. The discussions on theories would be supplemented by practical applications using programmes like Excel, Eviews, Python or R. The participants thus would learn to use different tools and techniques to solve problems using cross-section and time series data.

**Modules:**

**Module 1 - Strategies of Decision Making**

**Module 2 - Evaluating Performance of Stocks, Measuring risk and volatility**

**Module 3 - Dynamic Risk Perceptions and Prospects under Uncertainty**

**Module 4 - Portfolio Construction and performance evaluation**

**Module 5 - Stress testing and financial market stability**

**Module 6 - Credit and Operational Risk**

**Module 7 - Value-at-risk**

### Invited Resource persons:



**Ashok Banerjee** is a professor of finance at Indian Institute of Management Calcutta. A chartered accountant by profession, Prof. Banerjee did his M.Com. from Calcutta University and a Ph.D. from Rajasthan University. At IIM Calcutta, he is a senior Professor in the Finance and Control group, and takes several advanced courses in Finance like Financial Accountancy, Corporate Finance, Corporate Restructuring and Behavioural Finance. He is also the faculty in-charge of the Finance Research and Trading Lab at IIM-C. Currently he is also acting as a faculty at IIM,

Udaipur. Prof. Banerjee's primary research interests are in areas of Financial Time Series and Operational Risk Management.



**Shankarshan Basu** is a professor of finance at Indian Institute of Management Bangalore. A statistician by training, he did his BSc from Presidency College, Calcutta, MSc from Indian Institute of Technology, Kanpur and did his PhD in Statistics from London School of Economics and Political Science, UK. Professor Basu's areas of interest in terms of research are in Financial Calculus, Option Pricing, Bond and Portfolio Valuation, Applications of Quantitative Techniques to Finance, Insurance, Reinsurance, Risk Management, Biostatistics and Corporate Finance. He has presented

his work at international conferences in Thailand, USA, UK, France, Spain, Norway, Iran, Tunisia, Morocco, The Netherlands and India. He has, to his credit, a number of papers in international journals of repute like *Insurance: Mathematics and Economics* and the *Journal of Statistical Planning and Inference*. He is currently President of the Asia-Pacific Risk and Insurance Association (APRIA).



**Tapas Mishra** is a professor of Financial Economics and Head of Banking and Finance at the Southampton Business School. He joined an integrated MSc and PhD program under the European Doctoral Program at the Centre for Operations Research and Econometrics, Catholic University of Louvain, Belgium and completed an MSc in Quantitative Economics with distinction. Before joining academia, Prof. Mishra has served as a scientist within the World Population Program at the International Institute for Applied Systems Analysis (IIASA) in Laxenburg, Austria. He was a senior researcher

at the Institute for Future Studies, Stockholm, Sweden and a senior research officer at the Institute of Economic Growth, New Delhi, India. His current research interest includes Long memory, Green finance and corporate culture, Mergers and Acquisition, Stochastic economic growth, Macroprudential policy and stress testing, Environmental and demographic volatility, Cryptocurrency modelling, Climate finance, Small Business Economics, and Innovation-diffusion modelling, Demography-growth-environmental interdependence and Spatio-temporal models.

### Resource persons from Presidency University:



**Gagari Chakrabarti** is a professor of Economics at Presidency University, Kolkata. She did her B.Sc, M.Sc and Ph.D. from University of Calcutta after which she joined Lady Brabourne College, Kolkata as a faculty for a brief period. Following that she joined Presidency College and continued teaching at Presidency University. Her research interest is in the area of Financial Economics and Financial Econometrics. As a researcher in this broad arena, the stock market dynamics, foreign exchange market movement, complexity of financial markets and crisis economics are the few areas that fascinate her most. She is also interested in analysis of green investment, the related

risks and the problem of (mis)pricing of green stocks all over the world. Emotional intelligence with its impact on employee productivity and problems of ethical decision making and emotional disengagement in work places are few areas that she is exploring over the last few years. Apart from teaching different areas of financial economics and quantitative finance, she likes to teach courses on International Economics and open economy macroeconomics.



**Saswatee Mukherjee** is an assistant professor of Economics at Presidency University, Kolkata. She did her B.Sc from University of Calcutta and her M.Sc and Ph.D. from Jadavpur University after which she joined Presidency University. Her research interest is in the area of Financial Economics. Applied Development Economics and Game theory. Currently she is also doing research in the area of Sport Management and Marketing.

### General Note

- Kindly fill the form with the correct information by **31.08.2025** midnight, IST.
- Once the form is submitted you are not subjected to any further change.
- The selection is done on a first come and first serve basis, availability of resources, and submission of valid applications.
- Click the link below for Registration and Payment process  
<https://www.onlinesbi.sbi/sbicollect/icollecthome.htm?corpID=469266>

1. Choose Payment Category: **VAC MIRFM**
2. Enter the details and click submit and pay your fees
3. Note down the Payment Reference Number and keep the print out of the receipt for future reference if required.

- Your fees will not be refunded once enrolled.