

# Sunil Paul

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## Employment

Madras School of Economics, Chennai, Assistant Professor, April 2014–present.

Madras School of Economics, Chennai, Lecturer, July 2013–March 2014.

IBS-Hyderabad, Andhra Pradesh, Faculty Associate, Feb 2013– May 2013.

Pondicherry University, Department of Economics, Project Fellow, July 2008- Dec 2008.

Indian Institute of Management-Kozhikode, Kerala, Research Assistant, July 2005- June 2007.

## Education

Ph.D. Economics, Pondicherry University, 2013.

*Dissertation:* "Currency equivalent monetary aggregates: Issues and evidence for India".

*Advisor:* Prof. M. Ramachandran.

M.A. Economics, Calicut University, 2003.

B.A. Economics, Calicut University, 2001.

## Research

*Research Interests:* Macroeconomics, monetary economics and applied time series econometrics.

### *Journal Articles*

1. Rather, S. R., S. Paul and R. S. Durai (2015). Inflation forecasting and the distribution of price changes. *Economic Bulletin* 35(1), 226–232.
2. Babu, A., S. Paul, M. Ramachandran (2014). Volatility spillover between oil and stock market returns. *Indian Economic Review* 49(1), 37–56.
3. Lagesh. M. A., M. M. Kasim and S. Paul (2014). Commodity futures indices and traditional asset markets in India: DCC evidence for portfolio diversification benefits. *Global Business Review* 15(4), 777-793.
4. Paul, S. and M. Ramachandran (2013). Do currency equivalent monetary aggregates have an edge over their simple sum counterparts? *South Asian Journal of Macroeconomics and Public Finance* 2, 107-143.(Got SAJMPF best paper award in 2013).
5. Paul, S. and M. Ramachandran (2013). Currency equivalent monetary aggregates as leading indicators of inflation. *Economic Modelling* 28, 2041-2048.

## Working Papers

1. Paul, S., S. R. Rather and M. Ramachandran(2015). Money and Inflation: Evidence from P-Star Model. *MSE Working paper* 115.

## Conference Presentations

*Role of Monetary Developments in Explaining Inflation Dynamics: Revisiting P-star with Divisia Aggregate* Fifth MSE Faculty Seminar series, 21 March, 2015

*Do currency equivalent monetary aggregates have an edge over their simple sum counterparts?* , International Conference on Public Finance, Public Economics and Public Policy held at Centre for Studies in Social Sciences, Calcutta on 10th & 11th December 2014 (with M. Ramachandran)

*Commodity Futures Indices and Traditional Asset Markets In India: DCC Evidence for Portfolio Diversification Benefits*, Fourth MSE Faculty Seminar Series, 7 March, 2014 (With Lagesh M.A and Muhammed Kasim)

*Has Economic Growth Worsened Inter-District Inequality in Tamilnadu?* Fourth MSE Faculty Seminar Series, 28 Feb, 2014 ( with Dr. Paul P. Appasamy)

*Asymmetric effects of stock return volatility: Evidence from India* 47th Annual Conference of The Indian Econometric Society held at School of Future Studies and Planning, Devi Ahilya University, Indore from 06-08, January 2011 (With S. Raja Sethu Durai and M. Ramachandran)

*Currency Equivalent Monetary Aggregates as Leading Indicators of Inflation* 46th Annual Conference of The Indian Econometric Society held at Department of Economics, University of Jammu, Jammu, 04-06, March, 2010, (With M. Ramachandran)

## Invited Talks and Presentations

Keynote address *Modelling Inflation in India; A Review of Alternative Paradigms*. UGC National seminar on Modelling Inflation in India; A Review of Alternative Paradigm at CMS college, Kottayam, Kerala, March 1-2, 2016.

Lecture on *Statistical and econometric analysis using R* at Indian Institute of Management-Kozhikode, Jan 2016.

Lectures on Time Series Econometrics for the Indian Economic Service Probationers at Institute of Economic Growth, New Delhi, Dec 2015.

Guest Speaker 4th Advanced Course on Econometrics with Focus on Time Series organized by Reserve Bank Staff College, Chennai during 16-20 March, 2015.

Resource person for three Day Faculty Development Programme on Panel Data and Time Series Econometrics held at Amrita School of Business, Coimbatore during 6-8, January 2015.

*Software Introduction: Eviews* a lecture delivered at Training Programme on Time Series Econometrics and Applications for the Senior Level IES Officers, Government of India at Madras School of Economics, Chennai, 19th March 2014.

Resource person for three Day National Workshop on Statistical Softwares in Economics Research held at the P.G Department of Economics, E.K.N.M Govt. College, Elerithattu, Kerala during 9-11 October 2013.

Resource person for a two day workshop on Time Series Techniques for college teachers and research scholars held at Ethiraj College for Women, Chennai on 25th and 26th Oct 2012.

## Teaching

### *Madras School of Economics*

Statistical Methods (Msc.), First Semester, 2013

Macroeconomics (MSc.), First Semester 2013,2014.

Econometric Methods(MSc.),Second Semester 2013,2014 (Using R).

Applied Econometrics(MSc.), Third Semester 2014,2015 (Using R).

International Finance (MSc.), Fourth Semester 2014,2016.

Advances in Panel Data and Time Series Econometrics(Some portions) Fourth Semester 2016.

## Advising

Masters thesis: 2013(5 students), 2014(6 students) Ongoing(8 students).

## Fellowships

Ph.D Fellowship, University Grants Commission, New Delhi, 2007-2013.

## Workshop and Conference Participation

IGIDR Silver Jubilee international conference on Development: Successes and challenges achieving economic, social and sustainable progress held at IGIDR, Mumbai from 1st to 3rd December, 2012.

One week national workshop on Financial Econometrics for Ph. D scholars held at Department of Economics, Pondicherry University (Sponsored by The Indian Econometric Society) from 24th to 30th September 2009.

Workshop on Measuring economic efficiency: methods and applications, held at Madras school of Economics, Chennai from 11th to 13th January, 2009.

## Computer Proficiency

*Programming Languages:* R, Matlab, RATS  $\LaTeX$ .

*Other Econometric Packages:* Eviews, Gretl, Stata.

## Professional Activities

Member, The Indian Econometric Society, 2015–Present.

Member, Kerala Economic Association, 2016–Present.

Departmental service: Faculty Advisor (Actuarial Economics 2014–16 batch), Placement coordinator (2016–Present).

## Miscellaneous

Member, Organising Committee, 48th Annual Conference of The Indian Econometric Society held at Department of Economics, Pondicherry University, Puducherry from 1- 3, March 2012.

Student co-ordinator, Four week training programme on Econometrics: Theory and Applications for the Senior Indian Economic Service officers (IES), Government of India held at Department of Economics, Pondicherry University (Sponsored by The Indian Econometric Society) from 18th January 2010 to 12th February 2010.

Student co-ordinator, One week national workshop on Financial Econometrics for Ph. D scholars held at Department of Economics, Pondicherry University (Sponsored by The Indian Econometric Society) from 24th to 30th September 2009.

## Personal Details

*Date of Birth:* 29 Oct. 1979.

*Nationality:* Indian.

*Languages Known:* Malayalam, English, Tamil.

## References

Available on request

Last updated: March 7, 2016