Parthajit Kayal

PERSONAL DATA:

Address: Madras School of Economics (MSE), Ranjith Road, Kottur, Chennai 600025; **E-MAIL:** parthajit@mse.ac.in

EMPLOYMENT

Jan 2018-Present	Lecturer at MSE
Jun 2010-Jul 2013 **3 Years**	Associate at Cognizant (UBS Investment Bank Account) Foreign Exchange and Precious Metals Research

RESEARCH/TEACHING INTERESTS

Asset Pricing, Derivatives, Mathematical Finance, Behavioural Finance, Financial Markets and Institutions, Investment Analysis and Portfolio Management, Risk Management, Wealth Management

TEACHING EXPERIENCE

Jan 2018-Present **at MSE**	Programming & Data Structures, Financial Regulations & Banking Supervision, Risk Management Theories & Practice, and Microeconomics II
Other	**Loyola Institute of Business Administration (LIBA)** Credit Risk Analytics (PGDM and Certificate Program) **Institute for Financial Management and Research (IFMR)** • **Tutorial:** Microeconomics, Macroeconomics, and Statistics • **Assistantship:** Macroeconomics, Basic Econometrics, Probability Theory

EDUCATION

Jul 2013-Oct 2018	Ph.D., Institute for Financial Management and Research (IFMR) Advisor: Prof. S. Maheshwaran & Prof. G. Balasubramanian
Jul 2008-Jun 2010	M.Sc. in Economics, Madras School of Economics, Anna University Chennai First Class with Distinction, Awarded Merit Scholarship, Ranked 2nd in all India entrance
Jul 2003-Jun 2006	B.Sc. (Hons.) in Economics, Ramakrishna Mission Vidyamandira, University of Calcutta First Class

PUBLICATIONS

Book Chapters:

- Leverage Effect and Volatility Asymmetry, 2018, In *Current Issues in Economics and Finance*. Springer, Singapore.

Articles:

- A Study of Excess Volatility of Gold and Silver, 2018, *IIMB Management Review*. (Accepted)
- Speed of price adjustment to market efficiency: Evidence from Emerging countries, 2018, *Journal of Emerging Market Finance*, 17 (1-suppl), S112-S135
- Is USD-INR really an excessively volatile currency pair?, 2017, *Journal of Quantitative Economics*, 15(2), 329-342
- Digitization: Its Impact on Economic Development & Trade, 2017, *Asian Economic and Financial Review*, 7(6), 541-549

OTHER PAPERS

Working Papers/Work in Progress:

- Information Linkages amongst BRICS countries: Empirical Evidence from Implied Volatility Indices
- Information Theoretic Ranking of Various Extreme Value Returns
- Comparison of Extreme-Value Estimators: A Regression Analysis
- Modeling Stock Market Returns Volatility: A Comparison Between Developed & Developing Economies

CONFERENCES

2018	Conference on Gold and Gold Markets at IIM Ahmadabad **(Invited);** Doctoral Consortium at IIT Bombay **(Invited)**; Annual Conference of the Indian Econometric Society at SMVDU Jammu
2017	Doctoral Consortium at IIT Bombay **(Invited)**; Summer Workshop at IIM Calcutta; Doctoral Summer School at IIM Ahmedabad; 5thPAN IIM World Management Conference at IIM Lucknow **(Invited)**; ISDSI International Conference at IIM Trichy
2016	Commodity Market Conference at Leibniz University Hannover Germany; International Conference of the Financial Engineering & Banking Society at Univ. of Málaga, Spain; Energy & Commodity Finance Conference at ESSEC Business School, France; International conference on financial markets & corporate finance at IIT Madras; Annual Conference of the Indian Econometric Society at IIM Kozhikode; Management Doctoral Colloquium at IIT Kharagpur; 4thPAN IIM World Management Conference at IIM Ahmedabad **(Invited)**; Statistical Methods in Finance at Chennai Mathematical Institute
2015	14th Research Meeting of NIPFP-DEA Research Program **(Invited)**; Modern Finance and Macroeconomics, ICTS-Bangalore **(Invited)**

OTHER EXPERIENCE

- Worked with **Prof. Jean Drèze** on National Rural Employment Guarantee Scheme (Dec 2008 & Dec 2007)
- Coordinated Ph.D. Admission process at IFMR, 2014- 16
- Led the article selection process for Shriram Awards for Excellence in Financial Journalism, 2013-15
- Led the student Placement team at Madras School of Economics, 2008-10

ACADEMIC SERVICE

Referee: IIMB Management Review; Journal of Emerging Market and Finance

SKILLS

Software: MATLAB, R, STATA, E-Views, M-plus (Basic)