

Parthajit Kayal

PERSONAL DATA:

Current Address: Madras School of Economics, Ranjith Road, Kottur, Chennai 600025

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EMPLOYMENT

- | | |
|--------------------------|---|
| Jan 2018-Present | Lecturer at Madras School of Economics (MSE) |
| Jun 2010-Jul 2013 | Associate at Cognizant (UBS Investment Bank Account)
Foreign Exchange and Precious Metals Research |

RESEARCH/TEACHING INTERESTS

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

Research: Financial Markets, Mathematical Finance, Behavioural Finance, Fixed Income, Wealth Management

TEACHING EXPERIENCE

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| Jan 2018-Present
at MSE | <ul style="list-style-type: none">• Risk Management (M.Sc. Financial Economics 2nd Year Batch)• Microeconomics II (M.Sc. Financial Economics 1st Year Batch) |
| Jul 2013-Dec 2017
at IFMR | <ul style="list-style-type: none">• Macroeconomics PGDM 1st Year Batch (3 modules, 3 sections, 13.5 hours)• Tutorial: Microeconomics, Macroeconomics, and Statistics (10 hours each)• Assistanship: Macroeconomics, Basic Econometrics, Probability Theory, Project Financing & Management, Written Analysis & Communication |

EDUCATION

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| Jul 2013-Dec 2017
(Submitted) | 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
Awarded Merit Scholarship, Ranked 2 nd in all India entrance examination |
| Jul 2003-Jun 2006 | B.Sc. (Hons.) in Economics, University of Calcutta (Belur Math Ramakrishna Mission) |

PUBLICATIONS

- Is USD-INR really an excessively volatile currency pair?(with S. Maheshwaran), 2017, Journal of Quantitative Economics, 15(2), 329-342
- Speed of price adjustment to market efficiency: Evidence from Emerging countries (with S. Maheshwaran), 2018. Journal of Emerging Market Finance (Forthcoming)
- Digitization: Its Impact on Economic Development & Trade (with M. Maiti), 2017, Asian Economic and Financial Review, 7(6), 541-549

WORKING PAPERS

- Leverage Effect and Volatility Asymmetry: International Evidence (with S. Maheshwaran)
- A Study of Excess Volatility of Gold and Silver (with S. Maheshwaran)

CONFERENCES

- 2018** | Conference on Gold and Gold Markets at IIM Ahmadabad **(Invited)**
- 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)