

## **RUPEL NARGUNAM, M.Sc. (PhD)**

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Email: rupel@mse.ac.in

### **EDUCATION**

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| 2017 - 2021    | Ph.D. Actuarial Science (specialization Financial Economics)<br>B. S. Abdur Rahman Crescent Institute of Science and<br>Technology, Chennai.<br>(awaiting thesis defense)   |
| 2014 - 2016    | M.Sc. Actuarial Science<br>B. S. Abdur Rahman Crescent Institute of Science and<br>Technology, Chennai.   |
| 2011 - 2014    | B.Sc. Mathematics<br>Women's Christian College, Chennai.  |
| 2014 - Present | Professional exams conducted by Institute of Actuaries of India<br>and Institute and Faculty of Actuaries. Passed Core Technical<br>subjects CT 1-Financial Mathematics, CT 3-Probability and<br>Statistics, CT 7-Business Economics, CT 9 – Business Awareness<br>Module, Professional Skills Course Stage 1 & 2 (IFoA). |

### **WORK HISTORY**

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| 04/2022 - Present | <b>Lecturer</b><br>Madras School of Economics, Chennai.   |
| 11/2021 – 03/2022 | <b>Guest faculty for M.Sc. Actuarial Science</b><br>Department of Statistics,<br>University of Madras, Chepauk Campus, Chennai. |
| 05/2016 – 11/2016 | <b>Trainee</b><br>SBI Life Insurance, Regional Office, Chennai.   |

### **RESEARCH EXPERIENCE**

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| 08/2019 – 07/2020 | <b>Fulbright Visiting Research Fellow</b><br>Department of Statistical Science,<br>Temple University, Philadelphia, USA.<br>Faculty advisor: Dr. William W. S. Wei |
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- 01/2019 – 03/2020                    **Research Intern**  
Indian School of Business, Hyderabad.  
Faculty advisor: Dr. Pallavi Basu.
- 01/2016 – 03/2016                    **Research Intern**  
Industrial and Technical Consultancy Organization of Tamil Nadu  
(ITCOT), Chennai.  
Study Emphasis: Fundamental Analysis of Indian Dairy Industry  
Supervisor: Mr. R. S. Santthosh, DVP, ITCOT.
- 05/2013 – 07/2013                    **Research Intern**  
Indian Statistical Institute (ISI), Chennai  
Study Emphasis: Primality testing and Factoring Algorithms.  
Faculty advisor: Dr. A. Venkateshwarlu, ISI, Chennai.

## **FELLOWSHIPS AND AWARDS**

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- 2019 - 2020                            **Fulbright-Nehru Doctoral Research fellowship**
- 2018 - 2021                            **Swami Vivekananda Single Girl Child Scholarship for  
Research in Social Sciences**
- 2016                                      **Proficiency & Distinction Certificate**  
Awarded for M.Sc. Actuarial Science
- 2016                                      **Gold medalist in M.Sc. Actuarial Science**
- 2014 – 2016                            **Indira Gandhi PG Scholarship for Single Girl Child**
- 2014                                      **Second place in Mathematics Olympiad**  
Prof. K. Subramanian Olympiad Talent exam, conducted by  
Ramakrishna Mission Vivekananda College, Chennai.

## **TEACHING**

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### **Post Graduate Courses taught at the University of Madras:**

- Principles and Practice of Insurance
- Life Contingencies-I
- Life Contingencies-II

## UNIVERSITY, SCHOOL AND DEPARTMENT SERVICE \_\_\_\_\_

### Department of Statistics, University of Madras.

- Prepared the syllabus for M. Sc. Actuarial Science course in LOCF format, as per UGC guidelines.
- Faculty coordinator for M. Sc. Actuarial Science students during 2021-2022 (till 30/3/2022).
- End semester arrears examination examiner for M.Sc. Actuarial Science, third semester (December, 2021).
- Organizing committee member and Emcee for **International Conference on Advances in Statistical Methods and Application (ICASMA-2022)**, organized by the Department of Statistics, University of Madras, during 24<sup>th</sup> – 25<sup>th</sup>, January 2022.

## PROFESSIONAL AFFILIATIONS AND SERVICES \_\_\_\_\_

### Professional Organization Memberships

- Institute of Actuaries of India
- Institute and Faculty of Actuaries
- International Indian Statistical Association, Indian chapter

### Journal Affiliation

- Reviewer, *Investment Analysts Journal*, Taylor & Francis.

## PUBLICATIONS \_\_\_\_\_

### REFEREED ARTICLES

**Nargunam, Rupel**, and N. Anuradha. Market efficiency of gold exchange-traded funds in India. *Financial Innovation* 3.1 (2017): 14. DOI: 10.1186/s40854-017-0064-y  
Indexed by: SCOPUS, SSCI. Journal Impact Factor: 3.985

**Nargunam, Rupel**, Wei, William, W. S., and N Anuradha. Investigating seasonality, policy intervention and forecasting in the Indian gold futures market: a comparison based on modeling non-constant variance using two different methods. *Financial Innovation*. 7 (2021): 62. DOI: 10.1186/s40854-021-00283-9  
Indexed by: SCOPUS, SSCI. Journal Impact Factor: 3.985

**Nargunam, Rupel**, Wei, William, W. S., and N Anuradha. Analyses of the influence of country specific macro risk variables on gold futures contract and its position as an asset class: Evidence from India. Forthcoming, *Statistics and Its Interface*.  
Indexed by: SCOPUS, SCIE. Journal Impact Factor: 0.582

**Nargunam, Rupel**, Lahiri, Ananya. Persistence in the Indian stock market: an empirical study using fractal modelling methods. *Digital Finance*. (revision under review)  
Indexed by: ProQuest, EBSCO, CNKI.

**Nargunam, Rupel**, Kattumannil, Sudheesh, K, Poti, Valerio. Modelling counterparty credit risk: a measure based on Basel III liquidity requirements (manuscript under preparation)

## **RESEARCH INTERESTS**

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Financial economics, Commodity derivatives, Fractal analysis, Credit risk modelling.

## **PROGRAMS ATTENDED/ PRESENTATIONS**

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**Presented research paper in Women in Fintech Conference** organised by Fintech and Artificial Intelligence in Finance and European Cooperation in Science and Technology (COST), during 22<sup>nd</sup> -23<sup>rd</sup> September 2021.

Select to participate in **Weekend online program on Statistical Machine Learning** organised by Centre for Artificial Intelligence and Machine Learning (CAIML), Indian Statistical Institute, Kolkata, during March 2021.

Participated in **Second SEBI-NISM Research Conference on Behaviour of Securities Markets – Sighting of Black Swan** during 25<sup>th</sup>-26<sup>th</sup> February 2021.

Participated in **ECONOMETRIC RESEARCH IN FINANCE WORKSHOP (ERFIN)** organised by SGH Warsaw School of Economics, on 18<sup>th</sup> September 2020.

Selected among 40 participants to attend **SERB school in Nonlinear Dynamics**, sponsored by Science and Engineering Research Board (SERB), Department of Science and Technology, New Delhi, organised by Department of Physics, Guru Nanak Dev University, Amritsar, from November 26<sup>th</sup> – December 23<sup>rd</sup>, 2018.

**Presented a poster on overview of thesis at Conversations on Research (CoRe): IGIDR PhD Colloquium 2018**, organized by Indira Gandhi Institute of Development Research (IGIDR), Mumbai, during 13<sup>th</sup>-16<sup>th</sup> November 2018.

**First Seminar on Data science and Analytics**, an event of the Institute of Actuaries of India, held at Marriott, Bengaluru, Whitefield, planned by The Working Group on Wider Areas of Actuarial Science of Institute of Actuaries of India, on 21st July 2018.

**Workshop on Mathematical Finance**, at Indian Institute of Science Education and Research, Pune, jointly organized by FinIQ, International Indian Statistical Association, Department of Atomic Energy and Indian Institute of Science Education and Research, Pune, from 12th – 16th July 2018.

**Spring 2018 Complexity Challenge**, proposed by The Santa Fe Institute, New Mexico, USA, April-June 2018. (Participated).

**Focus Areas in Science and Technology Summer Fellowship in Mathematics and Finance**, at Chennai Mathematical Institute, organized jointly by Indian Academy of Sciences, Indian National Science Academy and The National Academy of Sciences in association with Chennai Mathematical Institute, Indira Gandhi Institute of Development Research and Indian Statistical Institute, during May 25<sup>th</sup>- June 25<sup>th</sup>, 2018.

**Statistical Methods in Finance**, Workshop and Conference conducted by Chennai Mathematical Institute, Chennai, December 16<sup>th</sup> – 19<sup>th</sup>, 2017.

**Strategies for Innovative and Quality Research**, workshop conducted by BSA Crescent Institute of Science and Technology, Chennai, July 31<sup>st</sup> – August 5<sup>th</sup>, 2017.

**Research Methodology and Data Analysis using SPSS and AMOS**, faculty development program conducted by BSA Crescent Institute of Science and Technology, Chennai, July 13<sup>th</sup> – 19<sup>th</sup>, 2017.

**Demographic Changes and its Challenges: An Actuarial perspective**, national workshop organized by BSA Crescent Institute of Science and Technology, Chennai, February 12<sup>th</sup> – 13<sup>th</sup>, 2016.

**Advanced Training Camp in Mathematics (NBHM sponsored)**, organized by SSN College of Engineering, Chennai, December 5<sup>th</sup> – 19<sup>th</sup>, 2012.

**Thematic Summer Program on Finite Fields**, organized by Institute of Mathematical Sciences, Chennai, May 14<sup>th</sup> - June 1<sup>st</sup>, 2012.

*Last updated: April, 2022.*