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## **BRIEF PROFILE**

Presently, I am working as Assistant Professor in the area of Economics & Econometrics in Thapar University, Patiala. I am a doctorate in Finance from University of Hyderabad and there are 10 research publications to my credit. Two of my research publications were selected for IIM Kozhikode and IIM Kolkata international conferences. In addition to this, I have published a book on Data Analysis Using MS-Excel. My areas of interest are Financial Markets and Macroeconomics and have got expertise in SPSS, Eviews and Data Analysis in Excel as well. A book on '**Data Analysis Using Microsoft Excel**' and a research project for National Stock Exchange (NSE) on **Stock Market Seasonality** are my other credentials.

## **EXPERIENCE**

### **a) Assistant Professor in Finance & Econometrics, University of Petroleum & Energy Studies, Dehradun**

Jan 2007 to present

- Taught Econometrics & Economics in several Management courses like MBA (O&G), MBA (Aviation), MBA (Power), etc.
- Taught electives papers like Portfolio Management & Security Analysis.

## **EDUCATION**

### **University of Hyderabad, Hyderabad**

Ph. D in Derivatives Markets, Oct 2010

### **University of Hyderabad, Hyderabad**

M.Phil in Futures Markets, Dec, 2004

Passed with first Division (61%)

### **University of Hyderabad, Hyderabad**

MA in Economics, June 2002

Passed with first Division (61%)

**Utkal University, Cuttuck, Orissa**

B.A. in Economics (with honours), June 2000

Passed with honours and distinction (61%)

**RESEACRH**

**Field of Concentration**

**INTEREST**

Financial Markets & Macroeconomics

**COURSE WORK**

Econometrics-I, Econometrics-II, Econometrics-III, Econometrics-IV  
Microeconomics, Macroeconomics, International Trade and Payments,  
International Finance, Research Methodology, Theory of Growth, Theory of  
Planning and Development, Public Economics, Indian Economy, Optimization.

**BOOK**

1. Published “**Data Analysis Using Microsoft Excel**” from Excel Books, New Delhi, 2009.
2. “**Statistics for Management Using Microsoft Excel**” is under Publication from I.K. International

**RESEARCH PROJECT**

Research Project for National Stock Exchange (NSE) titled “**Stock Market Seasonality: A Study of the Indian Stock Market**” 2009.

**TRAINING PROGRAM**

Conducted Training Program on ‘**Decision Making Skills**’ for employees of Indian Oil Corporation Ltd, Digboi, Assam. Nov 2007.

**WORKSHOP**

1. “**Business Data Analysis Using SPSS/EViews**” organized by IILM, Greater Noida, July 2008.
2. “**Five Days Workshop on Research Methodology using SPSS**” organized by University of Petroleum and Energy Studies, Gurgoan, July 2007.
3. “**Capacity Building for Research Methodology**” organized by Institute of Public Enterprise sponsored by ICSSR.

**ACHIEVEMENT**

A **Cash Award of Rupee 10, 000** for the outstanding paper presented at **9<sup>th</sup> Indian Capital Market Conference**, December, 2005, *Indian Institute of Capital Market (Formerly known as UTI Institute of Capital Market), Mumbai.*

## PAPERS

### Journals

1. “Hedging Effectiveness of Index Futures Contract: The Case of S&P CNX Nifty” (Krishan K.Pandey), *Global Journal of Finance and Management*, Vol. 3, No.1, 2011.
2. “Index Futures Trading, Information and Stock Market Volatility: Evidence from the Indian Derivatives Market.” *Gitam Journal of Management*, Vol.5, No.4, Oct-Dec 2007,
3. “Price Discovery in Cash and Futures Market: The Case of S&P Nifty Futures” (With Anil Kumar), *The ICFAI Journal of Applied Finance*. Vol.12 No.4, April 2006,
4. “Some Aspects of Futures Trading in India: The Case of S&P Nifty Futures”, *The ICFAI Journal of Derivatives Markets*, Vol.III, January 2006
5. “Lead-lag and Long-Term Relationship between S&P CNX Nifty and Nifty Futures” (with Dr. G. Omkarnath), April 2005, *The ICFAI Journal of Applied Finance*.
6. “Is Futures Rate an Unbiased Predictor of Future Spot Rate?” (With Dr. G. Omkarnath) July 2005, *The ICFAI Journal of Derivatives Markets*.
7. “Money Demand Function in India before and after Liberalization” (with Y.G. Sivaram), *The ICFAI Journal of Monetary Economics*, Vol. III, No.4, 2005.
8. “Direct Institutional Credit to Agriculture and Allied Activities –Changing Scenario”, *The ICFAI Journal of Agricultural Economics*, Vol.III (2), 2005.
9. “Fiscal Deficit and Macroeconomic Instability: The Case of India”, *The ICFAI Journal of Public Finance*, Vol.III, No.3, 2005.

### Conferences

1. “Behaviour of Stock Return Volatility in India: A Study in the Context of the US Sub-Prime Crisis” paper presented in the International Finance Conference held on Jan 9-12, 2011 conducted by **Indian Institute of Management (IIM-C) Calcutta**.
2. “Dynamic Relationship among FIIs, Mutual Funds and Stock Returns Volatility: A Study of Indian Stock Market” paper presented in International Conference on Financial Sector Reforms and the Indian Economy held on November 11-13, 2010 at **Indian Institute of Management (IIM-Kozhikode)**.

3. “Derivatives and Volatility: A Study of the Indian Stock Markets” paper presented in the National Institute of Capital Market (formally, UTI Institute of Capital Markets) held on Dec 19-20, 2005 and was adjudged as **outstanding paper. This paper is also available on Social Science Research Network (SSRN) website.**
4. “Do Institutional Investors Destabilize the Indian Stock Markets?” paper presented in International Conference held at Goa on July 16<sup>th</sup> -17<sup>th</sup>, 2005 jointly conducted by Goa Institute of Management (GIM) and Institute of Financial Management and Research (IFMR).
5. “Are There Trends towards Market Efficiency: A Study of the Indian Stock Markets” paper presented in December, 2005, International Conference on Business and Finance, ICFAI Business School-India and Philadelphia University-USA, Hyderabad.

#### **Magazines Articles**

1. “Volatility: Friend or Foe” published in ICFAI Reader, July 2006.
2. “Sensex, S&P500 and Nikkei 225: Searching for Nexus” published in Portfolio Organiser, September, 2006.
3. “Stock market and Forex Market: Exploring the Link” published in Treasury Management, November, 2006.

#### **MY STRENGTH**

Ability to quickly learn new things  
Analytical thinking  
Patience

#### **PERSONAL INFORMATION**

Nationality : Indian  
Date of Birth : 30<sup>th</sup> May, 1979.  
Language Fluency : English, Hindi and Oriya  
Marital Status : Married  
Sex : Male

#### **REFERENCES**

1. Dr. G. Omkarnath,  
Reader in Economics,  
Department of Economics,  
University of Hyderabad-500046  
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2. Manish Kumar,  
Manager,  
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3. Dr. Prasoom Dwivedi,  
Associate Professor in Economics,  
University of Petroleum & Energy Studies,  
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**DECLARATION:**

I hereby declare that the information furnished above is true to best of my knowledge.