

Curriculum Vitae

Name : Dr. Debabrata Mukhopadhyay

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Address for correspondence: Flat No. B2 Vinayak Apartment, Strand Road Bye Lane, Post-Chandannagar, District-Hooghly, West Bengal, PIN-712136

Date of Birth: 16.04.1975

Present Designation: Associate Professor in Economics (since 16.07.2015)

Institution: West Bengal State University, Barasat, Kolkata -126

Highest Academic Qualification: Ph.D. in Quantitative Economics, Indian Statistical Institute, Kolkata

Thesis Title: *Predictability in the Indian Stock Market : A Study from an Econometric Perspective*

Thesis Supervisor: Professor Nityananda Sarkar, ISI, Kolkata

Award(s): Junior Research Fellow, Indian Statistical Institute, Kolkata, 1998

Junior Research Fellow, University Grants Commission, June, 1998

Teaching Interest: Econometrics, Time series Analysis, Microeconomics, Financial Economics, Managerial Economics

Research Interest: Financial Econometrics, Applied Time series Analysis, Advanced Panel Data Analysis, Development Economics

Research Experience

Junior research Fellow at the Economic Research Unit, Indian Statistical Institute Kolkata during 28.07.1998 to 27.07.2000

Senior Research Fellow at the Economic Research Unit, Indian Statistical Institute Kolkata during 28.07.2000 to 13.07.2001

Teaching Experience (Reverse Chronological)

Associate Professor in Economics West Bengal State University since 16.07.2015 continuing.

Assistant Professor in Economics, West Bengal State University since 01.12.2009 to 15.07.2015.

Assistant Professor in West Bengal Education Service at Hooghly Mohsin College during 26.09.2006 to 30.11.2009.

Lecturer/Assistant Professor at Shyampur Siddheswari College (Affiliated to University of Calcutta) during 16.07.2001 to 25.09.2006.

Also taught Advanced Econometrics at Presidency University as a Guest Faculty during 2007-08 and 2014-15.

Selected Publications

International Refereed journals

1. . "Demonetization and Its Effects on BSESENSEX and Some Sectoral Indices: An Exploratory Econometric Analysis" *International Econometric Review*, Volume 11, Issue 2, September 2019(Forthcoming) (With Nityananda Sarkar)
2. "Structural break in Rice Production : A Study with Asian Countries" *International Journal of Food and Agricultural Economics* 7 (1), 2019, pp 47-61.
3. "Convergence of Foodgrains Productivity in Indian Agriculture", *International Journal of Food and Agricultural Economics* 7 (3), 2019, pp 229-241(With Nityananda .Sarkar).
4. "Convergence of Foodgrains Production across Indian States: A Study with Panel Data", *Keio Economic Studies*, Volume 51, 2015, pp 19-38 (Jointly with Nityananda Sarkar).
5. "Foreign Investment Inflows and the Role of Governance: An Indian Perspective", *Asian Economic Review*, Volume 57, March 2015 No. 1.
6. "Stock Returns Under Alternative Volatility and Distributional Assumptions: The Case for India", *International Econometric Review*, Volume 5, Issue 1, April 2013, pp 1-19 (Jointly with Nityananda Sarkar).
7. "Long-Run Predictability in the Indian Stock Market", *Finance India* , Volume XXV no. 3, September 2011, pp 817-834. (Jointly with Nityananda Sarkar).

8. "Testing Predictability and Nonlinear Dependence in the Indian Stock Market", *Emerging Markets and Finance Trade*, Volume 41, no. 6, pp 7-44. (Taylor and Francis) (Jointly with Nityananda Sarkar).
9. "Stability of the day of the week effect in return and in volatility at the Indian capital market: a GARCH approach with proper mean specification", *Applied Financial Economics*, Volume 13, 2003, pp 553-563. (Taylor and Francis) (Jointly with Kaushik Bhattacharya and Nityananda Sarkar).
10. "Has there been an acceleration in the Growth of Agriculture in West Bengal ? A Fresh Look Using Modern Time Series Techniques", *Sankhya, Series B*, Volume 3, pp 89-107. (Jointly with Nityananda Sarkar).

National Refereed journals

11. "Crop Insurance, Financial Inclusion and Growth of Rice Production in India" *Journal of Business and Economic Issues* 6 (2), 2016, pp 3-21(With R. Mukherjee).
12. "Price Structure of Potato in West Bengal". *Artha Beekshan*, Volume 10, No 2, December 2001. (With J.P. Basu)

Book Chapters

13. "FDI Inflows and Military Expenditure: A Study Across the Emerging Market Economies" in R.K. Das edited *Handbook of Research on Military Expenditure on Economic and Political ...* IGI Global USA, 2018 (with D.Das).
14. "Infrastructure Development and Changing Market penetration of Consumer Durables in Rural India : An Empirical Investigation" in R.K. Das edited *Social, Health and Environmental Infrastructures for Economic Growth*, IGI Global USA, 2017 (with A. K. Mandal).
15. "Foreign Investment Inflows Movement in India and Global Financial Crisis" in S.Ghosh et al. edited *Financial Sector Reforms in Developing Economies*, Rohini Nandan, Vidyasagar University, 2016.
16. "The Role of Market Sentiment in Stock Price Movements: An Indian Experience" in R.K. Das edited *Handbook of Research on Globalization, Investment and Growth-Implications of Confidence and Governance*, IGI Global USA, 2015(With K. Sett) .

17. “Analysis of long-run Economic Relationships- The Cointegration Methodology” in A. Dhar Edited *Themes on Quantitative Economics* (Allied Publisher, New Delhi) (With Nityananda Sarkar), 2014.

Discussion Papers

18. “Stock Return and Macroeconomic Fundamentals in Model Specific Framework: Evidence from Indian Stock Market” in Economic Research Unit Working Paper, Indian Statistical Institute, January, 2003, pp 1-28(with N.Sarkar).
19. “Testing Market Efficiency in the Framework of Model Specification: An Empirical Investigation With Indian Data” in Economic Research Unit Working Paper, Indian Statistical Institute, 2001, pp 1-32. (With N.Sarkar)
20. “Regional disparities in health outcome indicators: A study across Indian states”, MPRA Working Paper, 2015.

Papers presented in Seminar (Selected five)

1. Presented a paper entitled *Convergence of Foodgrains productivity in Indian* in the International Seminar at the University of Burdwan, during 15-16 September, 2015.
2. Presented a paper entitled *Foreign Investment Inflows Movement in India and Global Financial Crisis* in the UGC sponsored International conference at Vidyasagar University held during 20 to 21 February, 2015.
3. Presented a paper entitled *Foodgrains Growth and Convergence across Indian States* in the International conference at Jadavpur University held during 6th to 7th January, 2014.
4. Presented a paper entitled *The Role of Market Sentiment in Stock Price Movements: An Indian Experience* in the International conference at University of Kalyani held during 21 to 22 March, 2013.
5. Presented a paper entitled *Predictability of Indian Stock Returns Under Alternative Volatility and Distributional Assumptions* in the National Seminar at Department of Statistics, University of Calcutta held during 9th to 10th January, 2012.

Research Project

Acted as a Co-investigator in two projects on “Evaluation of Sarva Siksha Mission in Hooghly District” during 2007-08.

Research Guidance

Two research scholars have been awarded Ph.D. under my supervision and one scholar has been awarded MPhil

Two scholars (already registered) are pursuing Ph.D.

Training Courses

1. Participated in the UGC sponsored Refresher Course in Business Studies during August 09 to August 28, 2010 organized by the Academic Staff College, University of Calcutta.
2. Participated in the UGC sponsored Refresher Course in Economics during July 11 to July 30, 2011 organized by the Academic Staff College, University of Calcutta.
3. Participated in the UGC sponsored Short term Course on ‘Methodology in Social Sciences’ during August 18 to August 25, 2014 organized by the Academic Staff College, University of Calcutta.

Other Teaching Assignments

Also taught at Presidency University and Gour Banga University on Advanced Econometrics and Financial Economics in 2015 and 2016 , respectively as Visiting faculty.

Acted as Reviewer

1. International Journal of Social Economics
2. International Econometric Review
3. International Journal of Emerging Markets
4. Indian Journal of Economics and Development
5. IGI Global USA(Various edited books)
6. Emerald Publishing house, UK (Edited chapters)