

## Divya Tuteja

Assistant Professor (Ad-hoc)  
Department of Economics,  
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### Education Qualifications

**2009-15: Ph.D. in Economics**, Department of Economics, Delhi School of Economics, University of Delhi.

**Ph.D. awarded** in February, 2015

**Title of Dissertation:** An Analysis of Financial Markets in India

**Supervisor:** Prof. Pami Dua

**2006-08: M.A. Economics**, Department of Economics, Delhi School of Economics, University of Delhi. Aggregate Marks: 63.3% (First Division)

**2003-06: B.A. (H) Economics**, Kirori Mal College, University of Delhi.

Aggregate Marks: 70.1% (First Division)

Cleared **UGC NET** in November, 2011

### Experience

**Aug, 2013- till date:** Assistant Professor (Ad-hoc), Department of Economics, Delhi School of Economics, University of Delhi

**Oct, 2009- Jul, 2013:** University Teaching Assistant, Department of Economics, Delhi School of Economics, University of Delhi

**Oct, 2010- Dec, 2015:** Editorial Assistant, Indian Economic Review, Journal of the Delhi School of Economics

**Jun, 2008- May, 2009:** Management Trainee, Business Intelligence Unit, ICICI Bank Ltd., Mumbai

### Research Interests

Macroeconomics, Financial Economics, Econometrics and Forecasting, Development Economics

### Journal Publications

Financial Crises and Dynamic Linkages across International Stock and Currency Markets (with P. Dua), *Economic Modelling*, 2016, DOI: 10.1016/j.econmod.2016.07.013.

Linkages between Indian and US Financial Markets: Impact of Global Financial Crisis and Eurozone Debt Crisis (with P. Dua), *Macroeconomics and Finance in Emerging Market Economies*, 2016, DOI:10.1080/17520843.2016.1166144.

Impact of Eurozone Sovereign Debt Crisis on China and India (with P. Dua), *Singapore Economic Review*, 2015, DOI: 10.1142/S021759081550099X.

### **Book Chapters**

Global Recession and Eurozone Debt Crisis: Impact on Exports of China and India (with P. Dua), in P. Agrawal (ed.), *Sustaining High Growth Rates in India*, Forthcoming, Cambridge University Press.

Monetary Policy Transmission: Cointegration and Vector Error Correction Analysis (with B.L. Pandit), in B.L. Pandit, *Global Financial Crisis and the Indian Economy*, 2015, ISBN 978-81-322-2394-8, Springer India, 51-73.

### **Book Reviews**

Review of Y.V. Reddy, Narayan Valluri and Partha Ray, Financial and Fiscal Policies: Crisis and New Realities, *Indian Economic Review*, 2014, Vol. 49, No. 2, 261-263.

Review of Shankar Acharya, India After the Global Crisis, *Indian Economic Review*, 2012, Vol. 47, No. 1, 145-148.

### **Working Papers**

Contagion in International Stock and Currency Markets during Recent Crisis Episodes (with P. Dua), 2016, CDE-DSE Working Paper No. 258, <http://www.cdedse.org/pdf/work258.pdf>.

Global Recession and Eurozone Debt Crisis: Impact on Exports of China and India (with P. Dua), 2015, CDE-DSE Working Paper No. 242, <http://www.cdedse.org/pdf/work242.pdf>.

Interdependence of International Financial Markets: The Case of India and U.S. (with P. Dua), 2013, CDE-DSE Working Paper No. 223, <http://www.cdedse.org/pdf/work223.pdf>.

### **Other Publications**

The Phenomenon of Financial Contagion and its Causes, *Eostre*, The Students' Journal of Department of Economics, 2015, Vol. 6, 33-34.

An Episode-wise Analysis of Dynamics of the Indian Exchange Rate, *BVIMR Management Edge*, 2015, Vol. 8, No. 2, 134-144.

Impact of U.S. Financial Crisis on the Relationship between Indian and U.S. Stock Market Returns, *MAIMS Journal of Management*, 2015, Vol. 10, No. 1, 54-60.

## Work in Progress

- A Markov-switching Analysis of Financial Markets
- Determinants of Linkages across International Financial Markets
- A Time-series Analysis of the Insurgency in Jammu and Kashmir

## Conference/Seminar/Workshop Presentations

**2016: Conference in Economics: Theory meets Empirics**, IIT Delhi;

**Conference on Applied Financial Modelling**, Center for Financial Econometrics Research, Deakin University, Melbourne.

**2015: 10<sup>th</sup> Winter School 2015**, Department of Economics, University of Delhi, Delhi;  
**11<sup>th</sup> Annual Conference on Economic Growth and Development**, Indian Statistical Institute (ISI), Delhi;

**Institute of Chinese Studies**, Delhi;

**30<sup>th</sup> Anniversary Conference of UNU WIDER**, Helsinki (Attended).

**2014: 10<sup>th</sup> Annual Conference on Economic Growth and Development**, Indian Statistical Institute (ISI), Delhi;

**Winter School 2014**, Department of Economics, University of Delhi, Delhi;

**Workshop on Policies for Sustaining High Growth Rates in India**, Institute of Economic Growth (IEG), Delhi.

**2013: 50<sup>th</sup> Meeting of The Indian Econometric Society**, Indira Gandhi Institute of Development Research (IGIDR), Mumbai;

**9<sup>th</sup> Annual Conference on Economic Growth and Development**, ISI, Delhi;

**Winter School 2013**, Department of Economics, University of Delhi, Delhi;

**Singapore Economic Review Conference**, Singapore;

**Asian Meeting of the Econometric Society**, National University of Singapore, Singapore.

**2012: Asian Meeting of the Econometric Society**, Department of Economics, University of Delhi, Delhi;

**Exploring an Interface between Economics and Physics**, Department of Physics, University of Delhi, Delhi;

**48<sup>th</sup> Meeting of The Indian Econometric Society**, Pondicherry University, Pondicherry.

## Teaching Experience

**Courses:** Macroeconomic Theory; Introductory Econometrics; Economic Growth; Forecasting Methods and Applications (Post-graduate courses involving tutorials, problem solving and grading); Ph.D. Econometrics (involving Ph.D. coursework lectures on time series econometrics)

## Workshops Conducted

Indian Economic Service Officers held at Institute of Economic Growth, Delhi in September, 2015 and December, 2015

### **Software Proficiency**

RATS, Stata, E-views, Microfit, SPSS, SAS Enterprise Guide (GUI), SAS E-Miner, Clementine (SPSS), and CMIE Prowess (Database)

### **Professional Activities**

*Referee Service-* Economic Modelling; Indian Economic Review

*Member-* Econometric Society; Society for the Study of Emerging Markets

### **References**

Prof. Pami Dua  
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University of Delhi,  
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Phone: +91-11-27008133

Prof. B.L. Pandit  
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Delhi School of Economics,  
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