

Divya Tuteja

Assistant Professor (Ad-hoc)
Department of Economics,
Delhi School 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: 10th Winter School 2015, Department of Economics, University of Delhi, Delhi;
11th Annual Conference on Economic Growth and Development, Indian Statistical Institute (ISI), Delhi;

Institute of Chinese Studies, Delhi;

30th Anniversary Conference of UNU WIDER, Helsinki (Attended).

2014: 10th 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: 50th Meeting of The Indian Econometric Society, Indira Gandhi Institute of Development Research (IGIDR), Mumbai;

9th 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;

48th 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

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Prof. B.L. Pandit
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