

## **PUBLICATIONS** **PAMI DUA**

### **Refereed Journal Articles**

“Regime Shifts in the Behaviour of International Currency and Equity Markets: A Markov-switching Analysis” (with D. Tuteja), Journal of Quantitative Economics, Forthcoming.

“Inflation Persistence in India” (with D. Goel), Journal of Quantitative Economics, 2021, <https://doi.org/10.1007/s40953-021-00237-z>.

“Determinants of Inflation in India” (with D. Goel), Journal of Developing Areas, 55, 2021, <https://doi.org/10.1353/jda.2021.0040>.

“Monetary Policy Framework in India” Indian Economic Review, 2020, 55, 117-154.

“Determinants of Labour Productivity: Comparison between Developing and Developed Countries of Asia-Pacific” (with N. Khandelwal Garg), Pacific Economic Review, 2019, 24, 686-704.

"Sectoral Analysis of Productivity in the Developing and Developed Economies of Asia-Pacific" (with N. Khandelwal Garg), Indian Growth and Development Review, 2019, 13, 37-71.

“Inter-linkages between USD-INR, EUR-INR, GBP-INR and JPY-INR Exchange Rate Markets and the Impact of RBI Intervention” (with R. Suri), Journal of Emerging Market Finance, 2019, 18, S102-S136.

“Macro Stress Testing and Resilience Assessment of Indian Banking” (with H. Kapur), Journal of Policy Modeling, 2018, 40, 452-475.

“Exchange Rate and Central Bank Intervention in India: An Empirical Analysis” (with R. Suri), The Journal of Developing Areas, 2018, 52, 127-143.

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- “Capital Flows and Exchange Rates in India: An Empirical Investigation” (with P. Sen), Indian Economic Review, 2013, XLVIII, 189-220.
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- “Synchronization of Recessions in Major Developed and Emerging Economies” (with A. Banerji), Margin – The Journal of Applied Economic Research, 2010, 4, 197-223.
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- “The Behavior of Velocity and Nominal Interest Rates in a Cash-in-Advance Model” (with P. Basu), Journal of Macroeconomics, 1996, 18, 463-478.
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- “A BVAR Model for the Connecticut Economy” (with S.C. Ray), Journal of Forecasting, 1995, 14, 217-227.
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- “ARIMA Models of the Price Level: An Assessment of the Multilevel Adaptive Learning Process in the U.S.” (with S.C. Ray), Journal of Forecasting, 1992, 11, 507-516.
- “Conservatism and Consensus-Seeking in Economic Forecasting” (with R. Batchelor), Journal of Forecasting, 1992, 11, 169-181.
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- “The Natural Rate of Inflation in the U.S” (with D.J. Smyth), Economic Analysis and Policy, 1988, 18, 191-198.

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- “Public Perceptions of Macroeconomic Policy: An Econometric Analysis of the Reagan Presidency” (with D.J. Smyth), Review of Economics and Statistics, 1988, LXX, 357-361.
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### **Book Chapters**

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- “Forecasting Indian Macroeconomic Variables Using Medium Scale VAR Models” (with G.C. Aye and R. Gupta) in *Current Trends in Bayesian Methodology with Applications*, ed. S.K. Upadhyay, Chapman Hall/CRC Press, 2015.
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## **Monographs and Reports**

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