



## Curriculum Vitae

Anoop S Kumar

Address for communication:

Dept of Economics

BITS Pilani KK Birla Goa Campus  
NH17-B  
Zuarinagar  
Vasco, Goa-403726, India

Tel. no. : +919493207552/+918308610092

E-mail : taichichuaan@gmail.com/anoopk@goa.bits-pilani.ac.in

**Current postion** : Assistant Professor at Dept. of Economics, BITS Pilani KK Birla Goa Campus

Research Areas: Financial Markets, Complex system modeling, Political Economy of Development

Specilization: Financial Econometrics, Time Series analysis, Wavelets

### Personal Details

Date of birth : 23-02-1984

Sex : male

Nationality : Indian

Languages known : English, Hindi, Malayalam, Tamil, Urdu

### Academic Qualifications

| COURSE                               | INSTITUTION /UNIVERSITY                     | PERCENTAGE/ CGPA | YEAR OF PASSING |
|--------------------------------------|---------------------------------------------|------------------|-----------------|
| <b>Ph.D Economics</b>                | University of Hyderabad                     | Completed        | 2015            |
| <b>M. Phil. Economics</b>            | University of Hyderabad                     | 9.38/10          | 2013            |
| <b>M.A. Economics</b>                | University of Hyderabad                     | 8.81/10          | 2011            |
| <b>B.TECH<br/>(Mechanical Engg.)</b> | RIT Govt Engg. College<br>/ M.G UNIVERSITY. | 62.64 %          | 2006            |

**PhD Title: Interdependence among global financial markets: A complex systems perspective**

Supervisor: Dr. Bandi Kamaiah, Professor, School of Economics, University of Hyderabad

**M. Phil Dissertation topic: On chaos in foreign exchange markets of some Asian economies**

Supervisor: Dr. Bandi Kamaiah, Professor, School of Economics, University of Hyderabad

**Published and accepted articles in refereed Indian journals**

1. An analysis of Long memory in the Indian foreign exchange market, GITAM review of International Business, Vol 4, Issue 1, pp.23-34 July-Dec 2011
2. Testing for Weak form market efficiency in the Indian foreign exchange market, The IUP Journal of Monetary Economics, Vol 9, Issue 3, pp.7-19, May-Aug 2011
3. An analysis of Volatility in the Indian foreign exchange market, IPE Journal of managerial finance and research, Vol 6, Issue 2, pp.37-48, July-Dec 2010
4. On Scaling and Multifractal Behaviour in the Indian Foreign Exchange Market, IPE Journal of International Economics, Vol 3, Issue 1, pp.44-56, January-June 2012

**Published and accepted articles in refereed International journals**

1. (With B Kamaiah) Wavelet Based Sample Entropy Analysis: A New method to test weak form efficiency, Journal of Theoretical and Applied Economics, Vol. 21, Issue 8(597), pp.19-26, August 2014
2. (with B Kamaiah) Efficient Market Hypothesis: Some evidences from emerging European forex markets, Romanian Economic Journal, Vol.17, Issue 52, pp.27-44, June 2014.
3. (With B Kamaiah) Complex Dynamical Analysis of Indian capital market, Economic Research International, 2014
4. (with B Kamaiah) On Chaotic Nature of the Emerging European Forex Markets, Romanian Economic Journal, Vol.17, Issue 53, pp.25-39, September 2014.
5. Testing for Long memory in volatility in Indian forex market, Economic Annals, Vol. LIX, Oct-Dec 2014.
6. (With B Kamaiah) Explaining Financial Crisis by Fractal Market Hypothesis: Evidences from Indian Equity Markets, Hyperion Journal of Econophysics and new economy, (2015)
7. With B Kamaiah, Efficiency, Non-linearity and Chaos: Evidences from BRICS Foreign Exchange Markets, Theoretical and Applied Economics, 1(606), 2016

**Google Scholar Research Profile:**

<https://scholar.google.co.in/citations?user=v9xJP8cAAAAJ&hl=en&oi=ao>

**Articles Communicated**

1. (with B Kamaiah) On the Dynamical Structure of Indian Gold Market, Romanian Journal of Economic Forecasting.
2. (with B Kamaiah) Fractal market hypothesis: Some evidences from Asian forex markets, Review of Economic Analysis.
3. (with B Kamaiah) Non-Linear Causality Between Indian Gold and Forex Market: A Wavelet Approach, IUP Journal of Applied Economics
4. Co-integration among CEEC Forex Markets: A Timescale Decomposition Approach using Wavelets, Empirica
5. Caste and Consumption Inequality: Evidences from India, Oxford Development Studies
6. Returns and Volatility Spillover between Asian Equity Markets: A Wavelet Approach, Economic Annals.

7. Consumption Inequality among Occupational Groups in India: Evidence from NSSO Data, Singapore Economic Review
8. (With B Kamaiah) Co-movement among Asian Forex markets: Evidence from Wavelet Methods, International Journal of Finance and Economics
9. (with D Geeta) Long Memory Volatility in Asian Stock Markets, Pacific Accounting Review
10. (With B Kamaiah) Analysis of Business Cycles in Turkish Economy: A Wavelet Approach, Economi-Tek
11. (With P Yazir) Testing Forward Rate Unbiased Hypothesis (FRUH) in Indian Forex Market using Wavelets, Economic Annals

#### **Conference Papers (presented/accepted)**

1. Testing for weak-form market efficiency in the "BRICS" countries foreign exchange markets, at 3rd International Conference on Applied Econometrics, ICFAI Business school, Hyderabad, December 2011
2. An analysis of multifractal behavior of the Indian real effective exchange rate, 49<sup>th</sup> annual conference of The Indian Econometric Society, January 2013
3. (With B Kamaiah) Analyzing the Dynamics of Volatility in the Indian Foreign Exchange Market, Int'l conference on Indian Economy : Emerging Prospects and Challenges, Goa Economic Association, November 2013, Goa
4. (with B Kamaiah) On dynamical structure of the Indian Banking Sector Indices, Int'l conference on Global Trends in Banking Sector, IPE Hyderabad, December 2013, Hyderabad
5. (With Yazir P and B Kamaiah) Caste and Economic Inequality in Kerala: Some evidences from NSSO data, National Conference on 'Economic Reforms, Growth and Social Welfare, Central University of Kerala
6. (with B Kamaiah) Non-Linear Causality Between Indian Gold and Forex Market: A Wavelet Approach, 50th Annual Conference of the Indian Econometric Society, IGIDR Mumbai, December 2013
7. (with B Kamaiah) Fractal market hypothesis: Some evidences from Asian forex markets, at 4<sup>th</sup> International Conference on Applied Econometrics, ICFAI Business school, Hyderabad, March 2014
8. Co-movement among constituents of Indian financial market: A wavelet approach, 51<sup>st</sup> annual conference of the Indian econometric society Dec 12-14, 2014
9. (With B Kamaiah), Explaining Financial Crisis by Fractal Market Hypothesis: Evidences from Indian Equity Markets, 51<sup>st</sup> annual conference of the Indian econometric society Dec 12-14, 2014
10. (With S Anandarao) An Exploratory Analysis of Indian Rainfall Data using Wavelet Methods, ICRN conference, IIT delhi, Dec 19-20, 2014
11. (With B Kamaiah) Volatility spill over between asian equity markets: A wavelet approach, 21<sup>st</sup> Biannual conference of the AIEFS, University of Hyderabad, Aug 3-4, 2015
12. (With S Anandarao) Co-movement among select European equity markets: A wavelet approach, 21<sup>st</sup> Biannual conference of the AIEFS, University of Hyderabad, Aug 3-4, 2015

13. (With Yazir P) Spot and Forward Exchange Rate in India: The Forward Rate Unbiased Hypothesis (FRUH), IPE Int'l conference on Trade and Exchange rate Policies in the context of WTO and Preferential Trading Agreements (PTAs): Challenges before Emerging economies, sep 28-29, 2015
14. With (Yazir P) An Inquiry into the Dynamics of Inequality from the Perspective of Caste at National Seminar on Poverty, Inequality and Health in India with Special Reference to North-East India, NEHU Shillong, India
15. With( Md. Zikrullah Khan and B Kamaiah) Co-integration among Emerging European Forex Markets: A Wavelet Approach at 52nd Annual conference of the Indian Econometric Society, IIM Kozhikkode, 4-6 Jan, 2016
16. With (S Anandarao ) , Causal Nexus between Money Supply and Price level: Evidence for India at 52nd Annual conference of the Indian Econometric Society, IIM Kozhikkode, 4-6 Jan, 2016
17. With B Kamaiah , Co-movement among Asian Forex markets: Evidence from Wavelet Methods, , 5th International Conference on Applied Econometrics, ICFAI Business school, Hyderabad , July 2016
18. With Somnath Mazumdar, Statistical Analysis of a Data Center Resource Usage Patterns: A Case Study, at I3CS 2016, NEHU Shillong, November 2016
19. With Somnath Mazumdar, Forecasting HPC Workload Using ARMA Models and SSA, at ICIT 2016, Bhubaneswar, Dec 2016(forthcoming)
20. With Somnath Mazumdar, Forecasting Data Center Resource Usage: An Experimental Comparison With Time-Series Methods, SocCPAR2016, Dec 2016(forthcoming)

#### **Workshops/Invited Lectures**

1. Attended the UGC sponsored conference on **Econometrics with Computer Applications** at Sivaji University, Kolhapur as a resource person for time series analysis and software training.
2. Attended the Workshop on **CSO-NSSO database and scientific writing** organized by School of Economics, University of Hyderabad
3. Non-Linear Dynamical Modeling in Economics, at Dept. of Physics, BITS Pilani
4. Invited Lecture at Asseem Premji University, Bangalore on Financial Economics

#### **Accepted/Published Chapters in Books /Conference Proceedings**

1. (With P Raja lingam Goud and N Mahesh) Testing for Weak form efficiency in BSE and NSE using Variance ratio tests, in the book titled **"Corporate Finance and Financial Services- Emerging Trends"**, published by School of Management studies, University of Hyderabad.
2. (With B Kamaiah) On dynamical structure of the Indian Banking Sector Indices, in **Emerging Trends in Banking Sector**, edited by R K Mishra et.al., Published by IPE Hyderabad, 2016
3. With Somnath Mazumdar, Statistical Analysis of a Data Center Resource Usage Patterns: A Case Study (Springer Lecture notes in Computer Science , forthcoming)
4. With Somnath Mazumdar, Forecasting HPC Workload Using ARMA Models and SSA (IEEE, forthcoming)
5. Forecasting Data Center Resource Usage: An Experimental Comparison With Time-Series Methods(Springer, forthcoming)

6. With Somnath Mazumdar and A. Scionti, Adaptive Resource Allocation for Load Balancing in Cloud in Cloud Computing Principles, Systems and Applications(Springer, forthcoming)

**Reviewer for:** Financial and Economic Policy (Emerald), Journal of Quantitative Economics (TIES/Springer), Financial Studies (National Institute of Economic Research, Romanian Academy)

### **Teaching Experience**

Currently Teaching ( Masters Level Courses):

1. Financial Engineering
2. Money Banking and Financial Markets
3. Decision Theory (Reading Course)
4. Research Methodology (Sharing with other faculties)

### **Previous Experience**

Taught theory and Practical Portions of Masters level courses such as Financial Econometrics, Advanced Econometrics and Time series analysis as a TA at University of Hyderabad during Graduate Research.

### **Other Professional Experiences**

1. Worked as QA Engineer with Consolidated Contractors International Company (Qatar Gas II Project, Qatar)– from 7<sup>th</sup> August 2007 to 25 May 2009.
2. Worked as Graduate Engineer Trainee with Shapoorji Pallonji & Company Ltd (SPCL), Mumbai from 1<sup>st</sup> August 2006 to 30<sup>th</sup> July 2007

### **Scholarships/Grants Awarded**

1. Junior Research Fellowship in Economics, awarded by the University Grant Commission, India (2012-2015)
2. BBL Fellowship for M. Phil., awarded by the University Grant Commission, India (2011-12)
3. BBL Fellowship for M.A., awarded by University of Hyderabad (2009-11)

### **Softwares used in Research**

- R
- Matlab
- Stata
- GRETL
- WinRATS

### **Other Relevant Information**

1. Qualified UGC-JRF in Economics for lectureship
2. Life Member of the Indian Econometric Society
3. Lead Auditor in ISO 9001 2000 Quality Management Systems
4. Six Sigma Statistical Quality Control Green Belt

## **Referees**

1. Prof. B.Kamaiah, School of Economics, University of Hyderabad, email: [kamaiahbandi@gmail.com](mailto:kamaiahbandi@gmail.com) Phone: +91 9440537545
2. Prof. N.K.Sharma, School of Economics, University of Hyderabad, email: [na.ku.sharma@gmail.com](mailto:na.ku.sharma@gmail.com) Phone:+91 9440409513
3. Dr. P.Goyari, Associate Professor, School of Economics, University of Hyderabad email: [phanin12@yahoo.com](mailto:phanin12@yahoo.com). Phone:+91 9490321576

## **Declaration**

I hereby declare that all statements made herein are true to the best of my knowledge and belief.

Goa

(Anoop S Kumar)