**Resume**

Gagari Chakrabarti

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**Academic qualification**

**Ph.D.** in Economics (Area: Financial Economics) from University of Calcutta (2007)

**M.Phil.** in Economics from University of Calcutta (1999-2001)

**M.Sc.** in EconomicsfromUniversityofCalcutta (1998)

* Pursued **post-doctoral research work** in the area of Financial Economics under supervision of Dr. Amitava Sarkar (Professor and Director, School of Management, West Bengal University of Technology, Kolkata) in connection with the UGC Major Research Project titled “Financial Instability or Paradigm Shift? A Study of Indian Stock Market in Recent Years” (2007-2010)
* Qualified for lectureship in UGC-NET in December, 1998

**Awards/achievements:**

Obtained National Scholarship at school leaving, Plus two and Graduation level

**Research Guidance:**

Ph.D.: One (completed)  
 *School of Management and Sciences, WB University of Technology, Kolkata*

Two (to be registered)  
 *Department of Business Management, University of Calcutta*

M.Phil.: Three (Completed)   
 *School of Management and Sciences, WB University of Technology, Kolkata*

PG Projects: Internal supervisor for *twenty five* projects in the area of Financial Economics carried out by the students of M.Sc. in Applied Economics, Presidency College.

**Research Projects:**

**UGC Minor Research Project** (As Principal Investigator) (2004-06); Fund**:** Rs. 70,000/-

**UGC Major Research Project** (As Co-Principal Investigator) (2007-10)   
 (in Collaboration with WB University of Technology); Fund**:** Rs. 5,25,900/-

Major project funded by Fuzzy Logix, North Carolina, USA. (as joint project director)

**UGC Minor Research Project** (As Principal Investigator) (2013- ); Fund: Rs. 90,000/-

**Teaching Experience:** Currently working as Assistant Professor in Economics, Presidency University

* Part-time lecturer in Economics in Lady Brabourne College, Kolkata, 01.04.1999-25.11.2001
* Full time UG teaching Since 26.11.2001
* Full time PG teaching since 25.09.2006
* Guest Lecturer, M.B.A. in Finance, Commerce Department, University of Calcutta since 2006
* Guest Lecturer, M.Phil in Management (Specialization in Economics/Finance), WBUT
* Guest Lecturer, Department of Economics, University of Calcutta

**Teaching Area:**

* Financial Econometrics at M.Phil level
* Advanced Micro Economics, Corporate Finance, International Finance and Financial Econometrics in M.Sc. course
* International Finance in M.B.A.(Finance) course
* Few courses on Microeconomics, Statistics, Mathematical Economics and International Economics at undergraduate level

**List of Publications:**

**Book:**

1. Chakrabarti, G. (2008), Real Sector-Financial Sector Interdependence in Indian Context: An Investigation in terms of Performance of the Emerging New Economy Sector, Vdm-Verlag, Dr. Muller, Germany.
2. Chakrabarti, G. (2010), Dynamics of Global Stock Market: Crisis and Beyond, Vdm-Verlag, Dr. Müller, Germany.
3. Chakrabarti, G. and Sen, C. (2012) Anatomy of Global Stock Market Crashes, Springer.
4. Chakrabarti, G. (2012), Walking the road of New Economy: Is India prepared? LAP Lambert Academic Publication, Germany.
5. Chakrabarti, G. and Sen, C. (Forthcoming) Momentum trading in Indian Stock Market, Springer.

**Papers in referred journals:**

1. **Chakrabarti, G**. (2011), “Financial crisis and the changing nature of volatility contagion in the Asia-Pacific region”, Journal of Asset Management, available as Advance Online Publication, May 19, 2011; doi:10.1057/JAM.2011.29
2. Sen, C., **Chakrabarti, G.,** A. Sarkar (2011), “Evidence of Chaos: A Tale of two Exchange Rates”, The Empirical Economics Letters.
3. **Chakrabarti, G**. (2011), “An Empirical Study on IT Stock Price Movement in India”,The International Journal of Applied Economics and Finance, 5(2), 138-148.
4. **Chakrabarti, G**. and C. Sen (2011), “Volatility Regimes and Calendar Anomaly in Foreign Exchange Market, The International Journal of Applied Economics and Finance, 5(2), 97-113.
5. Saha, S. and **Chakrabarti, G**. (2011), “Financial Crisis and Financial Market Volatility Spill-over”, The International Journal of Applied Economics and Finance, 5(3), 185-199.
6. **Chakrabarti, G**. (2010) “Propagator of global stock market volatility in recent years: Asian versus Non-Asian markets”, The Empirical Economics Letters, 9(4): 397-403.
7. **Chakrabarti. G**, Sarkar, A., and C. Sen. (2010), “Spot Forward Rate Relationship Revisited: An analysis in light of non-linearity and Chaos”, Journal of International Economics, 1(2), 73-87.
8. Sarkar, A., **Chakrabarti. G** and C. Sen. (2009), “Indian Stock Market Volatility in Recent Years: Transmission from Global market, Regional market and Traditional Domestic Sectors”, Journal of Asset Management, Palgrave Macmillan Journals, London, 10(4), 63-71.
9. Sen. C., Mukherji, I., **Chakrabarti. G**., A. Sarkar., (2009) “Long Memory in Indian Stock Market: An Autocorrelation based approach”, Indian Journal of Capital Market, Bombay Stock Exchange, 3(1): 11-16.
10. **Chakrabarti. G**, Sarkar, A., and C. Sen. (2012), “Volatility in Indian Stock Markets in Recent Years: Transmission from Domestic Sectors”, Finance India, XXVI(3), 2012.
11. **Chakrabarti. G**. (2011), “Real Sector-Financial Sector Interdependence in Indian Context: An Investigation in terms of Performance of the Emerging New Economy Sector”- abstract of doctoral dissertation, Finance India, XXV(3), September 2011.
12. Sarkar, A., **Chakrabarti. G** and C. Sen., (2008), “November Effect: Some Evidence from Indian Stock Market”, Indian Journal of Capital Market, 2(1), 25-38.
13. **Chakrabarti, G**. and A. Sarkar, (2008), “Beating the Market: A Sectoral Analysis in Indian Context”, Indian Journal of Capital Market, 2(3), 36-40.
14. **Chakrabarti. G.** (2007), “Walking the road of capital account convertibility: too risky for India?” Arthabeekshan, 15(4): 145-152.
15. **Chakrabarti. G** and C. Sen., (2007), “Calendar Anomaly in India”, Arthabeekshan,16(3), 96-114.

**Papers in edited books:**

1. **Chakrabarti. G.,** Sarkar, A., and C. Sen (2010) “Volatility Spill-over: A Study of India’s FII, Foreign Exchange Market and Stock Market 2002-2007” in Byasdeb Dasguta et al. edited Globalization, Foreign Capital and Development, Regal Publishers, New Delhi., 314-345.
2. **Chakrabarti. G.** and C. Sen, (2010), “November Effect in Indian Stock Market in Recent Years: A contagion from Global Market” in Basabi Bhattacharya and Malabika Ray edited “A Collection of Essays in Finance”, Allied Publishers, New Delhi., 123-143
3. **Chakrabarti. G.** and C. Sen, (2008), “Calendar Anomaly in Indian Stock Market: A Case for Risk Mismeasurement?” in DN Sarkar edited “Second Generation of Reforms: What is to be done?” Allied Publishers, New Delhi., 134-143.
4. **Chakrabarti. G.,** Chakrabarti. A., and A. Sarkar., (2007), “Pricing of new economy stocks: a comparison of USA and India” in Bhabatosh Banerjee, Jita Bhattacharyya, and Arun Kumar Basu edited ‘International Finance and Accounting”, Department of Commerce, University of Calcutta
5. **Chakrabarti. G.,** Sarkar, A., and C. Sen (forthcoming) “Financial time series, some stylized facts” edited by S Banerjee and A Chakrabarti, Springer

**Conference Volume:**

1. **Chakrabarti.G.,** Chakrabarti. A. and A. Sarkar, “Are New Economy Stocks Independent of Economy? a comparison of USA and India”, conference volume of the 5th International Conference on Accounting and Finance in Transition, University of Greenwich Business School, London., 12-14 July 2007, available at http://en.scientificcommons.org/34630517
2. Sen, C., **Chakrabarti. G.,** A. Sarkar. “Long Memory in Foreign Exchange Market: Myth or Reality?- a study of selected currencies around the globe in terms of Indian Rupee” available at http://www.qass.org.uk/2010-May\_Brunel-conference/Sarkar.pdf

**Papers accepted/presented in conferences:**

*Asymmetric Currency Exposure on Stock Returns at Firm Level around the Financial Crisis of 2007-2008: A case for India* (Saha, S. and Chakrabarti, G.) India Finance Conference organized by IIM, Calcutta, 18-21, 2012 (presented by co-author)

*Exploring Financial Crisis: Exogenous or Endogenous?* in the DRS Sponsored 2-Day Seminar on Revisiting Globalization & Sustainable Development organized by Department of Economics, University of Calcutta, March 28-29, 2012

*Long Memory in Some Asian Stock Markets* ( Sen. C., Mukherji, I., Chakrabarti. G., and A. Sarkar) 2nd European Asian Association Conference in Economics, & Finance, Beijing Conference, September 7-11, 2010

*Long Memory in Foreign Exchange Market: Myth or Reality?- a study of selected currencies around the globe in terms of Indian Rupee* ( Sen. C., Chakrabarti. G., and A. Sarkar) Ioannina Meeting on Applied Economics and Finance (IMAEF 2010), June 10-11, 2010, Greece , 45110 Ioannina, university campus 1186

*Propagator of global stock market volatility in recent years: Asian versus Non-Asian markets,* (Chakrabarti. G.) Invited speaker in UGC sponsored state level seminar on “Globalization and changing structure of capital market in India: Efficiency versus vulnerability” organized by Surendranath College for Women in collaboration with Chittaranjan College, Kolkata, 30 March, 2010

*Examination of non-linearity, determinism and chaos: An analysis of three foreign currencies vis-à-vis Indian rupee* (Sen. C., Mukherji, I., Chakrabarti. G., and A. Sarkar) in UGC sponsored seminar on “Emerging Issues in the Indian Economy”, Department of Economics, Rabindra Bharati University, 25 and 26 March, 2010.

*Propagator of volatility, co-movement of markets and possibilities of portfolio diversification during the recent stock market cycle: Asian versus Non-Asian markets* (Chakrabarti. G. and C. Sen), in UGC sponsored International Seminar on “Globalization, Capitalist Crisis and Inclusive Development- Myths and Reality, Lady Brabourne College, Kolkata, 22 and 23 December, 2009

*Long Memory in Indian Stock Market: An Autocorrelation based approach*, (Sen. C., Mukherji, I., Chakrabarti. G., and A. Sarkar) in DST sponsored National Seminar on “Contemporary Issues on Economic Development, Department of Economics, University of Kalyani, 5th and 6th March, 2009.

*Volatility in Indian Stock Markets in Recent Years: A Study of Market and Inter-sectoral Transmission,* (Sarkar, A., Chakrabarti, G., C. Sen) at the 45th Annual Conference of the Indian Econometric Society (TIES) held at the Gauhati University, Guwahati, 8-10 January, 2009.

*New Economy Stocks: Initiation of a New Rule across the Globe*, (Sarkar, A. Chakrabarti, A. and Chakrabarti, G.) in 15th World Congress of International Economic Association, Turkey, June, 2008

*Calendar Anomaly in Indian Stock Market* (Chakrabarti G and C Sen) in International Conference on Theories and Empirics of Finance, Jadavpur University, 2-3 January, 2008

*The New Regime of Outward FDI from Developing and Transition Economies: an Analysis (*Chakrabarti. G.) in National Conference on Foreign Capital, Globalization and Development, Department of Economics, Kalyani University, December, 2007

*Stock economy in India and US (*Sarkar, A. Chakrabarti, A. and G. Chakrabarti) in 16th National Scientific Conference of Italian Association for the Study of Comparative Economic Systems, PARMA, 21-23 June 2007

*Are the New Economy Stocks Independent of the Economy?Comparison of USA and India (*Chakrabarti, G., Chakrabarti, A. and A. Sarkar) in 5th International Conference on Accounting and Finance in Transition, University of Greenwich Business School, London., 12-14 July 2007

*Walking the road of capital account convertibility: too risky for India?(*Chakrabarti G) in 27th Annual Conference of Bengal Economic Association held on 17-18 February, 2007 in Lady Brabourne College, Kolkata.

*Pricing of New Economy Stocks: A Comparison of USA and India* (Chakrabarti G) in UGC Sponsored National Seminar on “International Finance and Accounting” in Commerce Department, University of Calcutta on 25-26 March, 2006

*Are new economy stocks over priced? An investigation into Indian Capital Market* (Chakrabarti G) in UGC Sponsored National Seminar on “Development and Disparity” in Economics Department, University of Calcutta on 23-24 March, 2006

* **Others:**
* Life member: Indian statistical institute, Kolkata; American Economic Association
* Reviewer for some international journals in Economics
* Reviewer for Pearson Education
* Technical Editor of The International Journal of Applied Economics and Finance, Journal of Applied Sciences, Research Journal of Business Management, Asian Journal of Scientific Research
* Convener of “workshop on financial economics” organized by Presidency University, December 2010 - January 2011.
* Convener of UCO Bank sponsored national level “workshop on financial economics” organized by Presidency University, December 2011.
* Convener, “workshop on financial economics” organized by Presidency University, November 2012.
* Member, Admission Committee, Students’ Union Election Committee, Placement Committee, Presidency University, Kolkata (2006-till date)
* Member, External Examination Committee, Service-book and income tax committee, Barasat Government College (2002-2006)
* Teachers’ Council Secretary, Barasat Government College (2005-2006)