



Santhosh kumar P K, PhD ▶

#3, Sri Srinivasam, Syndicate Bank Colony
Phone: 9620569469

E-mail: zoom.2chandu@gmail.com

<https://independentresearcher.academia.edu/DrSanthoshKumar>

https://www.linkedin.com/in/dr-santhosh-kumar-p-k-06b41118?trk=nav_responsive_tab_profile_pic

About

A resourceful and ambitious economist with extensive understanding of economic theory and its practical implications. Experience of teaching and research projects with minimal supervision, whilst working in a team environment with multiple priorities and tight deadlines. Having an active commitment to continuous improving quality standards when performing statistical and econometric analysis of industry and economic data. Notable practical experience and success in applying modeling skills to frontier research problems in investment, portfolio analysis, and asset pricing.

Specialties: Macroeconomic and financial research & analyses with a global perspective; Econometric modelling and forecasting; Data mining and presentations; Project and people management skills

Educational qualifications

Degree	School/College/University	% of marks & Division	Subjects taken
PhD	Kannur university		Econometrics
M.A.	Pondicherry university	63%	Econometrics ,Mathematical Economics, Statistics, Public Finance
B.A.	Kannur university	55%	Micro & Macroeconomics, Statistics, Indian History.

Teaching Experience

- Assistant Professor, School of Business Management, NMIMS University, Bangalore (2016 onwards)

- **Assistant Professor Department of Economics, Christ University, Bangalore.(2009-2016)**
- **Institute of Business management ,Kannur (2007-2009)**

Area of specialization

- ✓ Econometrics, mathematical economics, statistics, open economy macroeconomics

Fellowships/Awards

- K N Raj Fellowship from CDS Trivandrum

Refereed national/International Journals

- (2016) Twin deficit hypothesis: Some recent evidence from India, *Global Business and Economics Review*, Vol.18, No.3/4 > pp.487 – 495
- (2016) International Portfolio Diversification in the Era of Globalization, A British Perspective”, has been accepted for publication in *Amity Journal of Economics*, vol I, Issue 1, 2016
- (2015) Equity risk premium: A cross country analysis, *Ushus-journal of business management*, India, 32, vol 14,issue 3, 2015
- (2015) Idiosyncratic Volatility and Its Effects on Stock Market: Indian Experience, *Pacific business review*, Volume 7, Issue 12, June 2015 with *Akshay Padmanabhan*
- (2014) stock market linkages: examining the case of emerging Asian markets, *pacific business review*, vol.6 issue 12, June 2014 with *Sharon prakash*
- (2014) Commodity Price Volatility and Time Varying Hedge Ratios: Evidence from Notional Commodity Futures Indices of India, *Finance India / XXVIII NO.2 / 2 / 515 – 528.*
- (2014) Infrastructural Determinants of Tourism in India, *Atna-Journal of Tourism Studies / 9 / / 63 – 73*, June 2014
- (2014) Money supply and stock market returns: evidence from India, *International Journal of Research in Management Science and Technology / 2 / 2 / 43 - 60*
- (2014) Impact Of Subprime And Euro Crises on gold prices in U.S.A: An econometric investigation, *JIMQUEST journal*, June 2014
- (2012), Trade Liberalisation and Price Volatility: An Econometric Investigation, *Asia-Pacific Journal of Management Research and Innovation / 8 (4) / 8 (4) / 475 – 489*
- (2011) Impact of Macroeconomic Uncertainty on Stock Market Return Volatility in India: Evidence from Vector Autoregressive (VAR) Analysis, *Pacific Business Review International / 5 / 4 / 50 – 62*

- (2012) Market Openness and Price Volatility: Evidence from Major Cash crops of India, *Journal of Management and Technology* / 8 / 2 / 1 - 10
- (2012), Tourism and Economic Growth in Sri Lanka: An ARDL Bounds Testing Approach, *The Romanian Economic Journal* / 15 / 45 / -
- (2010) Spot Return Volatility and Hedging with Futures Contract: Empirical Evidence from the Notional Commodity Futures Indices of India. *IUP Journal of Behavioral finance*.
- (2011) A DCC Analysis of the 'Safe Haven' Property of Gold Against Stock Market: Some Recent Evidence from India. **ArthaVijnana**, 53., 2, p. 125-135
- (2011) Stock Market Returns And Volatility In An Emerging Market: The Indian Evidence Leading Beyond The Horizon - Engaging Future' Iclbh – 2011. Edited Volume
- (2011) Revisiting Cournot Model: An Experimental Study. *Journal of the Institute for Research in Sciences and Humanities*,

Papers presented at Conferences

- Impact of Foreign Institutional Investors in Indian Capital market, National Conference on Business Challenges and Strategies, Christ university 06/02/2015
- Twin deficit hypothesis: Some recent evidence from India, 14th Annual Conference of IASSI, A N Sinha Institute of Social Studies, Patna, Bihar, 07/03/2014
- Stock Market Volatility and Macroeconomic Variables: Evidence from India, UGC Sponsored National Seminar on Volatility in macroeconomic indicators: Challenges and Prospects of Indian Economy, CMS college Kottayam 01/12/2014
- Time series analysis using Eviews (2014) National Seminar cum Workshop sponsored by UGC Delhi, NMSM Govt College, Wayanad
- Budget Deficit and Trade Deficit: Indian Experience UGC Sponsored National Seminar on Volatility in macroeconomic indicators: Challenges and Prospects of Indian Economy, CMS College, Kottayam, Kerala 01/12/2014
- Causality between budget deficit and trade deficit: Indian Experience, CMS College, Kottayam (Aug 2014)
- Stock Market Volatility and Macroeconomic variables: Evidence from India, CMS College, Kottayam (Aug 2014)

- (2014) The Infrastructural Determinants of Tourism Demand in India, National Seminar - Tourism Hospitality And Management -An interdisciplinary Approach Towards Advanced Research organized by Department of Tourism Studies Christ University organized by Department of Tourism Studies Christ University
- (2013) Microfinance in India: A retrospect, Two day National Seminar organized by Department of Tourism Studies Christ University organized by Department of Management Studies Christ University
- (2013) Econometric Analysis of safe haven property of gold against Stock returns: Evidence from India, International Conference on Managing Change in Business and Economy, Rajasthan
- (2014) Time series econometrics, organized by NMSM Govt College in association with Dr.John Mathai Centre, Calicut University sponsored by UGC
- (2010). "*Liberalization, Spot Return Volatility and Hedging: Empirical Evidence from the Notional Commodity Futures Indices of India.*" International Conference on Derivatives, held at Department of commerce, Pondicherry University 17-19 December 2010 (**Received BEST PAPER award**)
- (2010). "*Recent Advances in Econometrics-A Review*" held at Department of Statistics, Bharathiar University ,21-23 December 2010
- (2010) "*Crude oil price volatility and its impact of inflation in India* " NCFB 2010Conference held at Saintgits institute of management, Kerala , 03-04 Sept 2010
- (2011) *Stock Market Returns and Volatility in an Emerging Market: The Indian Evidence* International Conference On 'Leading beyond The Horizon - Engaging Future' Iclbh – 2011, organized by Annamalai University, held during 28 - 30 JULY 2011. (**Received Best Paper Award**).
- (2011) *Investigating Weak- Form Market Efficiency in India and its Emerging Asian Counterparts* in the UGC Sponsored National Seminar on Innovative Management Practices organized by Dept of Business Administration, Annamalai University on 10th March ,2011.

Invited talks

- Trade Liberalization and Agricultural price Volatility: Empirical evidences, Agrarian Crisis: Linkages and Dimensions ; Sponsored by UGC, Nirmalagiri college, Kannur
- Stock market return and macroeconomic uncertainty: An econometric investigation, Two Day National Seminar on Indian Financial Market-Issues, trends and Prospects, NMSM Govt College, Wayanad
- Time series Modeling using Eviews, Two Day National Seminar cum workshop on Quantitative techniques for Research in Economics organized by NMSM Govt College with Dr.John Mathai Centre, Calicut University sponsored by UGC

Seminar Organized

- Course Director for 10 day workshop on research methodology in social science funded by ICSSR in collaboration with IASSI Delhi October 5-14, 2015
- Three day workshop on Panel data efficiency Modeling using LIMDEP
- Three day workshop on Time series Modeling
- National Young Economist Competition
- Coordinator for two day workshop organized by Christ University in association with CDS, Thiruvananthapuram on Research issues in Indian Plantation Sector

Workshop/ Seminar Attended

- National Workshop on Macro Policy Environment, IPRs and Competition Policy, at IIM Bangalore
- Routledge Editorial Workshop, Christ University 25/09/2014
- Balancing Sustainability and Profitability: New Opportunities for a New Era, IIM Bangalore
- South Asian Region Refresher Course in Public Economics, NIPFP & Ministry of Finance GOI
- Research methodology in economics, University of Burdwan
- India Finance Conference, IIM Bangalore
- Time series Modeling and Applications. Madras School of Economics
- Attended Faculty Development Program Organized by Surya Institute of Management, Chidambaram, Tamil Nadu, 29th July.
- Two day national seminar held at Department of Economics, Christ University, Bangalore, 16-17, September 2011.

- Attended Three Day Workshop on Financial Econometric Modeling organized by Department of Economics, Christ University, Bangalore August 25-27,2011
- Six Day workshop on *Research methodology in economics* organized by Department of Economics, University of Burdwan ,West Bengal held during 7 -12 ,June,2010.
- Two day national seminar held at Department of Economics, Christ University, Bangalore, 13-14 December 2010.
- National Workshop on Macro Policy Environment, IPRs and Competition Policy, at IIM Bangalore

Research projects

- Minor project titled "*Trade Liberalization and price Volatility: a study with special reference to major cash crops in Karnataka*" granted by Christ University, Bangalore.
- Completed project titled *Export-Led Growth :Some recent evidence from India*
- Ongoing project: *Three Essays on Regional Economics* funded by Christ University

Reviews for International Journal

- Reviewed the paper entitled "*The Impact of Basel Risk Based Capital Requirement (Accord I) on Bank Performance in the Context of a Small Service-Based Island Economy.*" for Journal of Quantitative Finance (International Refereed Journal by Taylor and Francis).
- Economic Change and Restructuring (ECOP) by **springer** on Wagner's Law and Public Expenditure in Rajasthan: An Econometric Analysis"

Editorial member

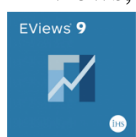
- Horizon Research Publishing USA
- International Journal of Political Science and Development

Extra-Curricular

- Attended Republic Day Camp
- Attended 12 NCC Camps

Software expertise

- Eviews, Excel, Gretle, Microfit, SPSS



Personal dossier

Father's Name: Late. A P Chandran

Date of birth: 14th Feb 1979

Permanent Address: Aashirvad, (PO) Kottayam Poil, Kannur (DT), Kerala, 670691

Present Address: #3,Sri Srinivasam, Syndicate Bank Colony, Arekere, Bangalore-76

Languages Known: English, Malayalam, Hindi and Tamil.

Academic referees
Prof (Dr). M. Ramachandran
Professor and Registrar (i/c)
Department of Economics
Pondicherry University
Email: ramachandraneco@gmail.com
Phone: +91 9442626281
Prof (Dr). Hari Kumar
Professor
Department of Economics
Cochin University of Science and technology
Kerala
Phone: 9446578289
Email: Vinvij2003@gmail.com