

# Anindo Sarkar

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## Education

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Ph.D. Finance, University of California, San Diego	2025 (expected)
Research Fields: Economic growth, Monetary policy, Asset Pricing	
Dissertation Committee: <a href="#">Allan Timmermann</a> , <a href="#">James Hamilton</a> , <a href="#">Rossen Valkanov</a>	
M.B.A. Finance, Indian Institute of Management, Ahmedabad	2016
B.Tech. Mechanical Engineering (Honors), Indian Institute of Technology, Kharagpur	2013

## Research

### *Peer-reviewed publication*

Fabrizio Ghezzi, Anindo Sarkar, Allan Timmermann, and Thomas Quistgaard Pedersen. "[Optimal Allocation to Stocks in a Model with Nonlinear Dynamics from the Dividend-Price Ratio](#)", *Forthcoming - Annals of Operations Research*, 2024.

### *Working Papers*

**Job Market Paper:** Monetary policy, price of risk and growth (with [Xintong Li](#))  
Green innovation under pressure (with [Xintong Li](#))

## Policy writings

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Sarkar, Anindo, Udayan Dhavalikar, Vikram Agrawal, and Sebastian Morris. "Examination of Affordable Housing Policies in India." *Business and Management Horizons* 4, no. 1 (2016): 39-69. [Link to publication](#)

## Teaching

### *Teaching Assistant (UC San Diego)*

Masters of Finance courses: Financial econometrics, Investment Analysis, Advanced Financial Risk Management, Money and banking	2019-2024
MBA courses: Finance (core), Managerial economics	2019-2024

## Employment

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Pre-Doctoral Researcher with <a href="#">Dr. Krishnamurthy Subramanian</a> , Indian School of Business	Hyderabad, 2016-2018
Investment banking intern (M&A division), Macquarie Capital,	Mumbai, 2015
Consultant, KPMG India	Kolkata, 2013-2014

Undergraduate researcher – Microfluidics laboratory Dept. of mechanical Engg. Indian Institute of Technology, Kharagpur	Kharagpur, 2010-2013
Research intern: Dynamics and control lab Department of earth and space sciences, York University	Toronto, 2012
Research intern: Dept. of aerospace engineering Indian Institute of Science	Bangalore, 2011

## Awards & Fellowships

Richard A. Libby award, UC San Diego (\$10,000)	2023
Research Fellowship, Rady School of Business	2018 - 2024
MITACS Globalink Award, York University (\$2,000)	2012
All India Rank 933, IIT JEE	2009
Qualified for Indian National Astronomy Olympiad	2008
First-rank Mathematics National Science Talent Search Examination, India	2006

## Seminars & Conferences

Society for Economic Dynamics (accepted)	2024
Finance lunch, Rady School of Business	2024, 2023, 2022

## Workshop Participation

Computational Methods in Macroeconomics, London School of Economics	2022
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## Skills

Dynamic macroeconomic modelling: Julia, Matlab  
 Statistical data analysis: STATA, R, Python, SAS  
 Languages: English, Hindi, Bengali

## References

Allan Timmermann Distinguished Professor of Finance UC San Diego <a href="mailto:atimmermann@ucsd.edu">atimmermann@ucsd.edu</a>	James D. Hamilton Robert F. Engle Professor of Economics UC San Diego <a href="mailto:jhamilton@ucsd.edu">jhamilton@ucsd.edu</a>	Rossen Valkanov Professor of Finance UC San Diego <a href="mailto:rvalkanov@ucsd.edu">rvalkanov@ucsd.edu</a>
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