

Anindo Sarkar

University of California, San Diego
Rady School of Management
La Jolla, CA 92093

Phone: (858) 214-4994
Email: ansarkar@ucsd.edu
Website: anindosarkar1.github.io

Education

| | |
|---|-----------------|
| Ph.D. Finance, University of California, San Diego | 2025 (expected) |
| Research Fields: Technological change, Monetary policy, Asset Pricing | |
| Dissertation Committee: Allan Timmermann , James Hamilton , Rossen Valkanov | |
| 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

Ghezzi, Fabrizio, Anindo Sarkar, Allan Timmermann, and Pedersen Thomas, Quistgaard. "[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

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

| | |
|---|----------------------|
| Pre-Doctoral Researcher with Dr. Krishnamurthy Subramanian , 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 |
|---|------|

Skills

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

References

Allan Timmermann
 Dr. Harry M. Markowitz Endowed
 Chair in Finance and Investing
 UC San Diego
chakraborty@ucdavis.edu

James D. Hamilton
 Robert F. Engle Professor of Economics
 UC San Diego
jhamilton@ucsd.edu

Rossen Valkanov
 Zable Endowed Chair
 in Management and
 Professor of Finance
 UC San Diego
rvalkanov@ucsd.edu