

Anusha Avyukt

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EDUCATION

M.P.S Applied Statistics

Cornell University

Ithaca, NY

Aug. 2019 – May 2020

Courses: Learning with Big Messy Data, Machine Learning for Intelligent Systems, Statistical Computing, Categorical Analysis, Survival Analysis, Linear Models & Matrices

Ph.D. Macroeconomics

IGIDR, Indira Gandhi Institute of Development Research

Mumbai, India

Aug. 2007 – Feb. 2015

Thesis: Leading Macroeconomic Indicators of Financial Stress for India: Trend and Cyclical Analysis

M.A & B.A.(Hons.) Mathematics

St. Stephen's College, University of Delhi

Delhi, India

Jul. 2001 – Jun. 2006

SKILLS & TOOLS

Data Analysis: Statistical Modeling, Machine Learning, Time Series Analysis, Messy data sets

Programming: R, Python, SQL, Julia, Stata, LaTeX, Git, Shell Scripting

Communication: Writing and speaking for technical and general audiences with clarity

PROFESSIONAL EXPERIENCE

NCAER, National Council of Applied Economic Research

Associate Fellow

Delhi, India

Oct. 2015 - Jul. 2018

Macroeconomic Modelling for Inflation Dynamics:

- Research project to develop a macroeconomic model to understand inflation dynamics in India. (Funded by the Think Tank Initiative)
- Experimented with structural macro models to explain determinants of inflation and inflation expectations in India and provide actionable insights for policy design and not just predictions.

COSIMO(COMmodity SIMulation MOdel):

- Collaborated with FAO, Rome on technical aspects of COSIMO model for India, for medium-term agricultural outlook report for predicting prices of commodities over longer horizon.
- Conducted training for Ministry officials and made presentations at the Ministry of Agriculture which led to renewal of the project funding.

N-SIPI:State Investment Potential Index:

- Conducted the sampling strategy for the survey to capture perceptions about investment potential in each state.
- Automated the sampling process of firms to survey, using Python and Excel VBA macros which made the selection random, transparent and repeatable on any sample.

PROJECT EXPERIENCE

Statistical Evaluation of City of Ithaca Traffic Crashes

May 2020

- Building a statistical model to analyze intersection and segment characteristics associated with instances of vehicle crashes and identify ways to make traffic movements safer.

Lead-Lag Relationship between Credit and Output in India and the US

Aug. 2016

- Analyzed synchronization between real and financial aspects of the economy
- Compared credit as a leading indicator for choosing countercyclical buffer in India and the US using advanced spectral time series analysis techniques.
- Presented this work INET YSI international conference, Los Angeles 22-24 Feb 2019

Early Warning Indicators of Financial Stress in India

Dec. 2015

- Developed a framework for objective selection of trend estimates, which is critical in macroeconomic time series analysis.
- Analysed key leading indicators to find thresholds to signal financial vulnerability at different time horizons for turning point analysis