

Utkarsh Kumar

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Experience

Feb 2025 - Present **Assistant Professor**, BITS Pilani, Hyderabad Campus

Education

Jan 2019 - Dec 2024 **PhD** Economics, Indian Institute of Technology Kanpur (Grade: 8.56)
(Thesis Title: *Essays in Macroeconomic Forecasts*)

Jul 2015 - May 2017 **M.Sc.** Economics, Madras School of Economics (Grade: 8.76)
(Specialisation: *Applied Quantitative Finance*)

Jul 2012 - May 2015 **B.Sc.(H)**, Mathematics, DDUC, Delhi University (80.34%)

Research Interest

Time Series Econometrics, Bayesian Analysis, Forecasting, Financial Economics, Applied Macroeconometrics

Teaching Interest

Econometrics, Macroeconomics, Financial Economics, Quantitative Methods, Statistics and Probability

Publications

 [Google Scholar](#)

Journal Articles

- J1. **Kumar, Utkarsh**, Ahmad, W. & Uddin, G. S. [Bayesian Markov switching model for BRICS currencies' exchange rates](#). *Journal of Forecasting* **43** (2024).
- J2. **Kumar, Utkarsh** & Ahmad, W. [Navigating the “twin titans” of global manufacturing: The impact of US and China on industrial production forecasting in G20 nations](#). *Pacific-Basin Finance Journal* **87** (2024).
- J3. Saini, S., **Kumar, Utkarsh** & Ahmad, W. [Are emerging economies' credit cycles synchronized? Fresh evidence from time–frequency analysis](#). *International Journal of Emerging Markets* **19** (2022).

Working Papers/in-progress

- W1. **Kumar, Utkarsh** & Ahmad, W. *G20 inflation forecasting: Sparsity through DTW clustering and the dual lens of local and global data* 2024.
- W2. **Kumar, Utkarsh** & Ahmad, W. *Bridging temporal gaps in economic data: A Bayesian wavelet MFVAR approach (in-progress)* 2024.

Awards & Honors

- 2022 **Best Paper Award** for paper titled "Bayesian Markov switching model for BRICS currencies' exchange rates" at India Finance Conference, IIM Calcutta, Kolkata
- 2023 **Best Paper Award** for paper titled "Navigating the “Twin Titans” of global manufacturing: The impact of US and China on industrial production forecasting in G20 Nations" at IIFT Calcutta, Kolkata
- 2024 **Best Paper Award** for paper titled "G20 inflation forecasting: Sparsity through DTW clustering and the dual lens of local and global data" at BITS Pilani, Hyderabad

Conference Presentations

Paper 1: Bayesian Markov switching model for BRICS currencies' exchange rates

- P1. *India Finance Conference, IIM Calcutta, Dec-2022.*
- P2. *Asia Meeting of Econometric Society (South Central and Western Asia, IIT Bombay, Jan 2023*

Paper 2: Navigating the “Twin Titans” of Global Manufacturing: The Impact of US and China on Industrial Production Forecasting in G20 Nations

- P1. *Asia Meeting of Econometric Society (South Central and Western Asia), IIT Delhi, Jan 2024.*
- P2. *Issues in Economic Theory and Policy, Presidency University Calcutta, Dec 2023.*
- P3. *Management Doctoral and Researcher's Colloquium, Indian Institute of Foreign trade Kolkata, Dec 2023.*
- P4. *International Conference on Applied Economics and Finance (ICAEF2023), BITS Pilani Pilani Campus, Nov 2023.*
- P5. *18th East Asian Economic Association Conference, Seoul National University, Seoul, South Korea, Oct 2023.*
- P6. *33rd Annual Midwest Econometrics Group Conference, Federal Reserve Bank of Cleveland in Cleveland, Ohio, United States, Oct 2023.(Accepted).*

Paper 3: G20 Inflation Forecasting: Sparsity through DTW Clustering and the Dual Lens of Local and Global Data

- P1. *IAAE (International Association for Applied Econometrics) 2024 Annual Conference, Xiamen University, China, June 2024.*
- P2. *Annual Conference on Economics and Finance (ACEF 2024), BITS Pilani Hyderabad Campus, Feb 2024.*

Teaching

Indian Institute of Technology Kanpur

- 2020 Tutor, Applied Probability and Statistics (HSO201)
- 2020 Tutor, Introduction to Economics (ECO101A)
- 2022 Tutor, Introduction to Economics (ECO101)
- 2019-2024 Teaching Assistant, Part of PhD fellowship

Academic Service

Journal Reviewer

2023 Finance Research Letters

Experience

May 2016 - Jul 2016 Research Intern, Ministry of Statistics and Programme Implementation (MOSPI),
Government of India
Sep 2018 - Dec 2018 Academic Associate, Indian Institute of Management Kashipur, India

Software & others

Software

R , STATA, L^AT_EX, Office Suite

Database

CEIC, CMIE (Indian Economy Database)

Languages Known

English (Fluent), Hindi (Native), Telugu (Basic)

References

Dr Wasim Ahmad

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Indian Institute of Technology Kanpur
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Dr Sukumar Vellakkal

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