

Utkarsh Kumar

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Education

- 2019–24* **PhD** Economics, Indian Institute of Technology Kanpur
(Thesis Title: *Essays in Macroeconomic Forecasts*)
- 2015–17 **M.Sc.** Economics, Madras School of Economics
(Specialisation: *Applied Quantitative Finance*)
- 2012–15 **B.Sc.(H)**, Mathematics, DDUC, Delhi University

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** (2024).

Working papers

- W1. **Kumar, Utkarsh** & Ahmad, W. *G20 Inflation Forecasting: Sparsity through DTW Clustering and the Dual Lens of Local and Global Data Under Review*. 2024.
- W2. **Kumar, Utkarsh** & Saini, S. *Forecasting the Indian Credit Cycle Using Macroeconomic Variables under progress*. 2024.

*(Thesis Submitted)

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 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 (HS0201)
2020	Tutor, Introduction to Economics (EC0101A)
2022	Tutor, Introduction to Economics (EC0101)
2019– 2024	Teaching Assistant, Part of PhD fellowship

Academic Service

Journal Reviewer

2023	Finance Research Letters
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Experience

May 2016 –	Research Intern, Ministry of Statistics and Programme Imple-
Jul 2016	mentation, Government of India
Sep 2018 –	Academic Associate, Indian Institute of Management Kashipur,
Dec 2018	India

Software & others

Software

R , STATA, Latex, Office Suite

Database

CMIE (Indian Economy Database), CEIC

Languages Known

English (Fluent), Hindi (Native)

References

Dr Wasim Ahmad

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Department of Economic Sciences
Indian Institute of Technology
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Dr Sukumar Vellakal

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Dr Ekta Selarka

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