

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 Macroeconomics

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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Dr Sukumar Vellakkal

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