SUDIPTA GHOSH

Vancouver, BC • +1 604-618-3435 • https://gsudipta.github.io/ • Linkedin • Canadian PR

Profile

- PhD Candidate in Economics, 10+ years of experience in Econometric & Computational Methods
- Experienced in Data Science, Machine Learning, reduced form and structural methods

Education

PhD in Economics. UBC

Summer 2025 (Expected)

- Macroeconomics, International Trade, Labor Economics
- Best summer paper award winner (2022)
- Won Center for Innovative Data Research Grant (CIDER, 2024, \$11,000)
- References: <u>Dr. Amartya Lahiri</u>, <u>Dr. Michael Devereux</u>, <u>Dr. Gorkem Bostanci</u>

MSc Economics, IGDR, India

2009-2012

BSc Economics (Hons), Presidency College, India

2012-2014

Technical Skills

Programming: Python (Pandas, NumPy, etc.), R, Stata, Julia, Matlab, SQL

Databases: Neilson Scanner, DataStream, Bloomberg, Survey Data, I/O Tables, Time Series

Analytics: Diff-in-Diff, Event Studies, Instrumental Variables, Regression Discontinuity, Discrete Choice

models, Causal Machine Learning, A/B testing, Time series analysis, XGBoost, Random Forest

Work Experience

Teaching Assistant

2020-Present

- TA for more than 7 courses, with more than 90% favorable reviews
- Taught both theoretical and analytical courses with emphasis on econometrics, coding and applied methods

Research Assistant to Prof Amartya Lahiri

2020-Present

- Drafted in-depth economics research literature reviews.
- Build theoretical models and calibrated them using estimation techniques like GMM, ML

Research Associate, Reserve Bank of India (CAFRAL)

2017-2019

- Assisted the Monetary Policy Committee, Reserve Bank of India, in policy research
- and data management
- Developed and maintained a web scraping algorithm for scraping daily online prices from various retail e-commerce websites using Python and developed urban daily CPI for 4 Indian cities
- Using confidential corporate funding data (+200K firms) analyzed the rise of corporate funding by non-bank credits in the rising NPA scenario in India.

Senior Economic Research Associate, S&P Global

2014-2017

- Managed a team of 4 members to develop high end macro-forecast models for leading Asset Management Firm.
- Developed a Sign Restricted Bayesian SVAR Model and decomposed the impact of historical structural economic shocks on asset price variables.
- Programmed a dynamic Now-casting model for GDP and Inflation in developed economies using 400+ macro variables and sentiment indicators and techniques like PCA, dynamic factor modeling and Kalman Filter.

- Developed a model for Term Premia Estimation for USA, with data on Treasury Yields for horizons from 1 month to 10 years using a 3-step estimation process on five factors generated by PCA on the continuous treasury Yields data.
- Programmed an auto-updating recession probability model for the USA using Probit models for 3,
 6, 12, 18 and 24 months ahead horizons.

Working papers

- Remeasuring welfare gains from trade with endogenous production network (JMP)
 - o Constructed a theoretical multi-sector general equilibrium model of endogenous firm-to-firm trade
 - Used Input-output Tables and USA Tariff data to construct industry level trade shocks
 - Calibrated the model parameters using Simulated Method of Moments to replicate USA trade statistics.
 - Simulated a synthetic production network for the USA to mimic US firms' indegree distribution
 - Quantitatively estimated welfare changes and trade elasticities with endogenous production networks
- Cross-country heterogeneity in labor outsourcing with Gorkem Bostanci
 - Collated cross-country information on employment, output and other measures to present stylized facts on heterogeneity in labor outsourcing
 - o Calibrated a model for firms' labor choice to determine optimal outsourcing
- Heterogeneous Firm Sorting and Monopsony Power (with Sudipta Ghosh, Jan Rosa)
 - O Built a spatial equilibrium model integrating methods from Industrial Organization (IO) and Game Theory to disentangle the effect of firm location choice on urban wage premiums
 - Currently estimating the model using two administrative panel datasets of firms and workers in Germany
- Productivity, Size and Market Competition, with Amartya Lahiri and Swapnika Rachapalli
 - Used Annual Survey of Industries, India data and tariff information to depict differentiated patterns in firm size and productivity correlations among exporters and non-exporters
 - o Employed fixed effects (FE) and instrumental variable (IV) techniques to assess the causal effects of tariff changes on firm size and productivity

Publications (Pre-doc)

- Central Bank Equity and Analytics, with S. Bandyopadhyay, R. Devnani & A. Lahiri Indian Economic Review, pp.255-279, 2021
- Rural-Urban Disparities in India in the Time of Growth, with V. Hnatkovska, & A. Lahiri Indian Public Forum, pp.219-265, 2020

Grants, Awards and Fellowships

Best Summer Research Paper Award, UBC	2022
 President's Excellence Award, UBC 	2019-Present
 International Tuition Award, UBC 	2019-2024
 Graduate Student Fellowship, UBC 	2019-2024
Best Employee Award, S&P Global	2016
Best Team Innovation Award, S&P Global	2015

Conferences and Presentations

❖ 5 th International Conference on European Studies, Zurich (Selected)	2023
• 93rd SED Meetings, Louisiana, USA	2023
❖ 58 th CEA Meetings, Toronto, Canada	2024