Meghana Yerabati

RESEARCH ASSOCIATE · CENTRE FOR ANALYTICAL FINANCE

Indian School of Business

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Education

Birla Institute of Technology and Science, Pilani   *Hyderabad, India*
B.E.(HONS.) MECHANICAL ENGINEERING AND M.SC.(HONS.) ECONOMICS   *Aug. 2013 - Jul. 2018*
- Graduated with a Cumulative Grade Point Average of 8.51/10

Working Papers

Mind the Contagion, Your Honour (December, 2020).
  by Naman Nishesh, Krishnamurthy Subramanian, Prasanna Tantri, Meghana Yerabati
  Available at SSRN: https://ssrn.com/abstract=3603441
  Conferences: Journal of Law, Finance and Accounting (2020)

Research Experience

Centre for Analytical Finance, Indian School of Business   *Hyderabad, India*
RESEARCH ASSOCIATE   *Sep. 2019 - Present**
- Working Paper on "Mind the Contagion, Your Honour": Using an unexpected judicial intervention in India, we find evidence of contagion through bank lending channel as well as a litigation channel. Banks which were exposed to firms directly affected by the judgement curtail lending to other borrowers. Firms borrowing from affected banks experience a greater reduction in investments and profits. Our contribution lies in showing the differential impact of bank supply shock on firms facing ongoing disputes over and above the bank lending channel, even though such litigations are unrelated to the judgement, as banks grow wary of firms facing judicial uncertainty.
- I have provided research assistance to Prof. Prasanna Tantri, Prof. Nitin Kumar and Prof. Shashwat Alok in research topics in empirical corporate finance and empirical asset pricing

Centre for Analytical Finance, Indian School of Business   *Hyderabad, India*
RESEARCH INTERN   *Jul. 2017 - Dec. 2017*
- Master's thesis on 'Network Behaviour in Institutional Investors in the Indian day-trading market' under the supervision of Prof. Vijay Bhaskar Marisetty and Padmanabhan Balasubramanian: In the Indian context, a small number of institutional traders supply a large share of the liquidity in the stock market on a regular basis. I model trader networks by defining links based on the similarity of trader portfolios. I identify traders with high network measures of centrality to identify "central" traders who influence "neighbours" within clusters.

Centre for Advanced Financial Research and Learning, Reserve Bank of India   *Mumbai, India*
SUMMER INTERN   *Jun. 2016 - Jul. 2016*

National Institute of Public Finance and Policy, Ministry of Finance   *New Delhi, India*
WINTER INTERN   *Dec. 2015 - Jan. 2016*

Professional Experience

J P Morgan Services India Pvt. Ltd.   *Mumbai, India*
ANALYST   *Jun. 2018 - Sep. 2019*
- Responsible for analysing and monitoring firm's structural interest rate risk in the banking book. Modelled deposit balances and interest rates using machine learning and time series techniques to empirically test business assumptions and presented results in Fintech conference in JPMC India and to senior risk management.

Test Scores

GRE 328 · **TOEFL** 114

Skills

Python · R · Stata · Matlab · SQL · Pyspark

Awards, Fellowships, & Grants

2014 - 2018   **Merit-cum-need Scholarship**, BITS Pilani Hyderabad Campus

References

Prasanna Tantri Assistant Professor, Indian School of Business, Hyderabad
Krishnamurthy Subramanian Chief Economic Advisor, Government of India
Ramana Sonti Clinical Associate Professor, Indian School of Business, Hyderabad