

PADMA RANJINI SHARMA

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EDUCATION

PhD in Economics, University of California, Irvine, expected 2019

M.A. in Economics, University of California, Irvine, 2016

M.S. in Economics, IGIDR, Mumbai, 2006

B.S in Economics, Mathematics and Statistics, Bangalore University, 2004

RESEARCH FIELDS

Econometrics, Banking and Computational Statistics

RESEARCH PAPERS

“Heterogeneity in the Resolution of Bank Failures: A Latent Class Approach”

This paper investigates the resolution of failed banks by the FDIC during 1984-1992 and finds that bank failures that were accompanied by regional economic distress had a higher median probability of receiving financial assistance from the FDIC compared to those that failed in a relatively more favorable economic climate. This article also provides evidence in favor of the importance of the political support of elected representatives in securing less severe forms of resolution for banks that failed in economically distressed regions. A novel Bayesian procedure to estimate latent class models with ordinal responses is developed to detect unobserved heterogeneity in bank resolution.

“Bayesian Latent Class Modeling with Ordinal Response Data”

Bayesian methods to estimate latent class models have been developed and implemented in contexts involving continuous and binary outcome data but have not yet been adapted to model ordinal responses. I address this open area of research and develop an efficient collapsed Gibbs sampler to estimate such models in univariate and multivariate settings. The paper discusses issues pertaining to model identification and prior sensitivity and provides applications from labor and banking.

References

Ivan Jeliazkov
Associate Professor
Economics and Statistics
(949)-824-1581
ivan@uci.edu

Gary Richardson
Professor
Economics
(949)-824-5089
garyr@uci.edu

Eric Swanson
Professor
Economics
(949)-824-8305
eric.swanson@uci.edu

TEACHING EXPERIENCE

Teaching Assistant, UCI

Oct 2014 – present.

Graduate classes

Econometrics (Winter 2016, Spring 2016, Spring 2017)
Probability and Statistics (Summer 2016)

Upper division

Econometrics (Winter 2017, Winter 2018)
Applied Econometrics I (Fall 2016)
Applied Econometrics II (Fall 2015)
Game Theory (Summer 2015)

Cultural Economics (Summer 2016)
Managerial Economics (Spring 2015)

Lower Division

Probability and Statistics for Social Sciences (Winter 2015)
Probability and Statistics for Economics (Fall 2014)

Other

Instructor for Data Scientist Program, Evalueserve Chile

Apr 2013 – May 2013,
Oct 2013 – Nov 2013

RESEARCH EXPERIENCE

Graduate Student Researcher for Prof. Gary Richardson, UCI
Researcher for ILO funded project at BASIX Ltd., Bangalore

Jun 2017 – Sep 2017
Jul 2013 – Aug 2013

HONORS AND AWARDS

Outstanding Teaching Assistant Award, UCI
Emerging Scholars Program, [Community Banking in the 21st Century](#)
Merit Fellowship in Economics, UCI
Summer Research Fellowship, UCI
Reserve Bank of India Governor's Gold Medal in Economics, IGIDR
Gold Medal for Mathematics, Bangalore University

2017
2017
Fall 2017
2016, 2017
2006
2004

PRESENTATION

Banking Research Group, UCI
Joint Statistical Meeting – American Statistical Association, Baltimore
Invited Seminar at IGIDR, Mumbai
Winter School at Delhi School of Economics, Delhi
Conference on Business Analytics and Intelligence, Bangalore

2018
2017
2017
2017
2017

INDUSTRY EXPERIENCE

Senior Practice Expert in Quantitative Modeling, Evalueserve
Key responsibilities: Operational risk models under Basel II

May 2011 – Jun 2014
Viña del Mar, Chile and Charlotte, NC

Analytic Consultant, FICO (Fair Isaac Corp.)
Key responsibilities: Credit risk scorecards and models under Basel II

Aug 2010 – May 2011,
Jun 2006 – Jun 2008
Bangalore, India and Birmingham, UK

Team Lead, Genpact
Key responsibilities: Risk-based pricing model for auto loans

Feb 2010 – Aug 2010
Bangalore, India

Manager, Credit Ratings and Models, Lloyds Banking Group
Key responsibilities: Develop and manage credit risk models under Basel II for Commercial loan portfolio

Sep 2008 – Jan 2010
Birmingham, UK

COMPUTER SKILLS

MATLAB, R, SAS and STATA