

Sudipto Ghosh

PH.D. CANDIDATE · APPLIED ECONOMICS

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Education

University of Waterloo

PH.D. APPLIED ECONOMICS

- Research Advisor: Dr. Dinghai Xu
- Cumulative GPA: 91.4%
- *Expected 2025

Waterloo, Canada

September 2020 - Present*

University of Windsor

M.A. ECONOMICS

- Research Advisor: Dr. Dingding Li
- Cumulative GPA: 90.0%

Windsor, Canada

September 2015 - August 2017

North South University

B.B.A.

- Major in Economics, Accounting and Finance
- Cumulative GPA: 3.54/4

Dhaka, Bangladesh

July 2009 - October 2014

Background

Citizenship: Canadian

Research Interests: Econometrics, Financial Econometrics, Machine Learning, Macroeconomics

Working Papers

Transition dynamics of “Good” and “Bad” Volatilities under a Threshold Realized Semivariance GARCH

Modeling “Good” and “Bad” Volatilities under a Threshold Realized Semivariance GARCH with Dr. Dinghai Xu.

Presentations

Spring 2023. *Modeling “Good” and “Bad” Volatilities under a Threshold Realized Semivariance GARCH*. Canadian Economics Association Conference, Annual Meeting 2023, Winnipeg, MB.

POSTER PRESENTATION

Fall 2023. *Modeling “Good” and “Bad” Volatilities under a Threshold Realized Semivariance GARCH*. Canadian Econometrics Study Group, The 38th CESG Annual Meeting, Hamilton, ON.

Research Experience

Research Associate, BCA Research

THE BANK CREDIT ANALYST

- Conducted in-depth economic and capital market research using financial models
- Analyzed global economic data and produced daily insights on financial events

Montreal, QC

Oct 2017 - Nov 2019

Research Assistant, University of Windsor

SUPERVISORS: DR. MARCELO ARBEX

- Project: Simulated and analyzed incomplete taxation policy model

Windsor, ON

May 2017 - Jul 2017

Academic Experience

TUTORIAL TEACHING EXPERIENCE

Spring 2024 **Econometric Analysis 1**, University of Waterloo
Winter 2024 **Econometric Analysis 1**, University of Waterloo
Fall 2023 **Econometric Analysis 1**, University of Waterloo
Spring 2023 **Econometric Analysis 2**, University of Waterloo
Spring 2022 **Statistics for Economists**, University of Waterloo
Spring 2022 **Econometric Analysis 1**, University of Waterloo
Winter 2022 **Econometric Analysis 1**, University of Waterloo
Fall 2021 **Introduction to Mathematical Economics**, University of Waterloo
Spring 2021 **Econometric Analysis 1**, University of Waterloo
Winter 2021 **Econometric Analysis 1**, University of Waterloo
Winter 2021 **Introduction to Mathematical Economics**, University of Waterloo
Fall 2020 **Introduction to Mathematical Economics**, University of Waterloo
Fall 2017 **Macroeconomics Theory I**, University of Windsor
Winter 2017 **Applied Macroeconomics**, University of Windsor
Fall 2016 **Advanced Macroeconomics I**, University of Windsor

TEACHING ASSISTANT

Winter 2023 **Econometric Methods for High Dimensional Data**, University of Waterloo
Fall 2023 **Time Series Econometrics**, University of Waterloo
Fall 2022 **Workers, Jobs and Wages**, University of Waterloo
Fall 2022 **Time Series Econometrics**, University of Waterloo
Fall 2017 **Macroeconomics Theory I**, University of Windsor
Winter 2017 **Models of Strategic Behaviour**, University of Windsor
Fall 2016 **Introduction to Microeconomics**, University of Windsor
Winter 2016 **Introduction to Macroeconomics**, University of Windsor
Summer 2012 **Environmental and Natural Resources Economics**, North South University
Summer 2012 **Intermediate Microeconomics Theory-II**, North South University
Summer 2012 **Introduction to Microeconomics**, North South University
Summer 2012 **Introduction to Macroeconomics**, North South University
Spring 2012 **Issues in Urban Development**, North South University
Spring 2012 **Urban Economics**, North South University
Spring 2012 **Introduction to Microeconomics**, North South University

Awards & Scholarships

2023 **Graduate Student Research Dissemination Award**, University of Waterloo
Faculty of Arts Graduate Student Conference Award, University of Waterloo
2020-2024 **Doctoral Scholarship in Economics**, University of Waterloo
2020 **Exceptional Doctoral Student Scholarship**, University of Waterloo
2014 **Recipient of Cum Laude**, North South University

Professional Development

CFA Level I passed

Technical Skills _____

MATLAB, R, STATA, Maple, Bloomberg, Latex and MS Office