Curriculum Vitae

Via di Sant'Agnese, 9/7, 16124, Genova, Italy
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Education

University Of Genova, Genova, Italy   November 2022– Ongoing
PhD in Economics and Quantitative Methods
Relevant Coursework: Thesis, Static and Dynamic systems, Time series econometrics, Panel data, Economic Growth Theory, Game Theory

University Of Bath, Bath, United Kingdom   September 2019 – September 2020
MRes Economics (Merit) (67%)
Relevant Coursework: Dissertation, Research Methods, Quantitative Methods, Financial Econometrics, Apprenticeship projects

Banaras Hindu University, Varanasi, Uttar Pradesh, India   August 2017 – May 2019
M.A. Economics (First Class) (7.5 CGPA)
Relevant Coursework: Dissertation, Time series Econometrics, Statistics, Panel Data

University of Calcutta, Kolkata, India   August 2014 – April 2017
B.Sc. Economics (Honours) (Second Class) (51%)
Relevant Coursework: Term Paper

Work Experience

M-CRIL Inclusive Limited, Gurgaon, India   November 2021 – October 2022
Analyst

- Examined that over 80% of low-income Pahal Financial Services Limited clients across Gujarat and Rajasthan have a high demand for house repairs and constructions which has helped Pahal develop a dedicated housing loan product.
- Depicted that technical assistance with loans provided to SGB clients boosted profitability by 36% after comparing the baseline and endline figures for World Vision Australia and Vision Fund Ghana in Ghana.
- Conducted 42 IDIs and 14 KIIs with key stakeholders for impact assessment of COVID-19 WASH Facility Program with AQUA for All and Sidian Bank.
- Investigated for Habitat for Humanity and Annapurna how over two-thirds of people interviewed in the rural parts of Odisha and Bihar had demanded to make restoration to their housing but were blocked by various legal constraints in housing microfinance loans.
- Assessed for Myanmar Consortium for Community Resilience (MCCR) how more than 70% of respondents found community- based disaster risk reduction (CBDRR) activities, distribution of COVID-19 kits to be effective against natural disaster risk and the COVID-19 pandemic in Myanmar.

Outline India, Gurgaon, India   August 2021 – October 2021
Quantitative Researcher (Trainee)

- Designed the quant tool and outlined its budget for Jaunpur Social Network Study for Boston University to comprehend women's stance in building networks and healthcare.
- Build a report for the Indian School of Business in the Healthcare Management project after designing its quant tool, which was aimed to integrate the use of digital connectivity to alleviate health risks among children, women and adolescent.

Institute for Policy Research, University of Bath, United Kingdom   September 2020 – August 2021
Research Intern

- Documented reputationally damaging events of cryptocurrency Ponzi schemes and whether it could be mitigated by improved or at least coordinated international regulation.
- Examined the impact of Mr. Donald Trump's Twitter feed on the volatility of cryptocurrency and equities via the DCC- GARCH model by building a lexicon.

Work in Progress

- Spatial Analysis of House Prices in England through Regulatory and Geographical Constraints (PhD Thesis Chapter 1)

Publications

- Mukherjee, S. (2022). Testing for Long-Run Relationships Between European Housing and Stock Markets: Evidence of the Wealth, Credit-Price and Capital-Switching Regime Effects. *Journal of Empirical Economics and Social Sciences*, 4(1), 1-19.
- Mukherjee, S., Larkin, C., and Corbet, S. (2021). Cryptocurrency ponzi schemes. *Understanding cryptocurrency fraud: The challenges and headwinds to regulate digital currencies*, 2-111.

Summer Schools/ Workshops

- Società Italiana di Econometria – Summer School for Macroeconomic Forecasting and Analysis in the Machine Learning Era, Perugia, Banca di Italia, July 2023
- Summer School for Macroeconomics - Understanding Macroeconomic Fluctuations Summer program, Paris School of Economics, June 2023
- Workshop on Smooth and Nonsmooth Maps: Theory, Numerical Methods, and Applications to Economics and Finance, Società Italiana Coas e Complessità, University of Catholica, Milan, June 2023

International Conferences

- Testing for Long-Run Relationships between European Housing and Stock Markets: Evidence of the Wealth, Credit- price and Capital-switching Regime Effects, III. *International Conference on Empirical Economy and Social Sciences (e-ICEESS'20)*, Bandirma Onyedi Eylül University, Turkey, December 2020.
- The Long-Run & Short-Run Effects of Housing Prices on Inflation with Asymmetric Adjustment, *Rajagiri Conference of Economics and Finance 2020*, Rajagiri Business School in association with the University of Economics, Ho Chi Minh City and The Indian Econometric Society, Kerala, November 2020.

Certifications

- Python for Time Series Data Analysis, Udemy, June 2021
- Introduction to Time Series Analysis and Forecasting in R, Udemy, June 2021
- R Programming A-Z: R for Data Science with Real Exercises, Udemy, May 2021

Skills

- Programming languages and statistical software: Stata, RStudio, Matlab, Python, Eviews
- CAPI Programs: Survey CTO, Commcare, M-Water
- Key Technical Skills: Research and surveys, Micro-financial Institutions, Impact Assessment, Asymmetric Cointegration, Difference-in-difference method, Panel Data, ARCH/GARCH models with focus on DCC-GARCH

Languages

- Bengali: Native
- English: Fluent
- Italian: Beginner
- Hindi: Fluent

Academic Supervisor

- **Gabriele Cardullo**
  Professor, Department of Economics, University of Genova
  Email: cardullo@economia.unige.it

References

- **Claudio Antonio Guiseppe Piga**
  Professor, Department of Economics, University of Genova
  Email: claudio.piga@unige.it

- **Charles Larkin**
  Senior Lecturer and Director of Research, Institute for Policy Research, University of Bath
  Email: cjl91@bath.ac.uk

- **Mritunjay Mishra**
  Professor, Department of Economics, Banaras Hindu University
  Email: mmishrabhu@gmail.com

Declaration: I hereby declare that the information provided above is true and correct to the best of my knowledge.

Sanmoy Mukherjee