

# Anindo Sarkar

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## Education

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Ph.D. Finance, University of California, San Diego 2025 (expected)  
Research Fields: Economic growth, Monetary policy, Asset Pricing  
Dissertation Committee: [Allan Timmermann](#), [James Hamilton](#), [Rossen Valkanov](#), [Alexis Toda](#)  
M.B.A. Finance, Indian Institute of Management, Ahmedabad 2016  
B.Tech. Mechanical Engineering (Honors), Indian Institute of Technology, Kharagpur 2013

## Research

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### *Peer-reviewed publications*

Fabrizio Ghezzi, Anindo Sarkar, Allan Timmermann, and Thomas Quistgaard Pedersen. "[Optimal Allocation to Stocks in a Model with Nonlinear Dynamics from the Dividend-Price Ratio](#)", *Annals of Operations Research*, 2024.

### *Working Papers*

**Job Market Paper:** Monetary policy, price of risk and growth (with [Xintong Li](#))  
Green innovation under pressure (with [Xintong Li](#))

## Policy writings

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Sarkar, Anindo, Udayan Dhavalikar, Vikram Agrawal, and Sebastian Morris. "[Examination of Affordable Housing Policies in India](#)." *Business and Management Horizons*, 2016.

## Teaching

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### *Teaching Assistant (UC San Diego)*

Masters of Finance courses: Financial econometrics, Investment Analysis, Advanced Financial Risk Management, Money and banking 2019-2024  
MBA courses: Finance (core), Managerial economics 2019-2024

## Employment

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Pre-Doctoral Researcher with [Dr. Krishnamurthy Subramanian](#),  
Former Chief Economic Adviser to Govt. of India  
Indian School of Business Hyderabad, 2016-2018  
Investment banking intern (M&A division), Macquarie Capital, Mumbai, 2015

Consultant, KPMG India	Kolkata, 2013-2014
Undergraduate researcher – Microfluidics laboratory Dept. of mechanical engg. Indian Institute of Technology, Kharagpur	Kharagpur, 2010-2013
Research intern: Dynamics and control lab Department of earth and space sciences, York University	Toronto, 2012
Research intern: Dept. of aerospace engineering Indian Institute of Science	Bangalore, 2011

## Awards & Fellowships

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Richard A. Libby award, UC San Diego (\$10,000)	2023
Research Fellowship, Rady School of Business	2018 - 2024
MITACS Globalink Award, York University (\$2,000)	2012
Indian Academy of Sciences - Summer Research Fellowship	2011
All India Rank 933 (among 962,119 participants), IIT JEE	2009
Qualified for Indian National Astronomy Olympiad	2008
First-rank Mathematics (among ~ 1 Million participants) National Science Talent Search Examination, India	2006

## Seminars & Conferences

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ISI Delhi conference (forthcoming)	2024
Society for Economic Dynamics (accepted)	2024
Finance lunch, Rady School of Business	2024, 2023, 2022

## Workshop Participation

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Computational Methods in Macroeconomics, London School of Economics	2022
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## Skills

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Dynamic macroeconomic modelling: Julia, Matlab  
 Statistical data analysis: STATA, R, Python, SAS  
 Languages: English, Hindi, Bengali

## References

Allan Timmermann  
 Distinguished Professor of Finance  
 Markowitz Endowed Chair  
 UC San Diego  
[atimmermann@ucsd.edu](mailto:atimmermann@ucsd.edu)

James D. Hamilton  
 Robert F. Engle Professor of Economics  
 UC San Diego  
[jhamilton@ucsd.edu](mailto:jhamilton@ucsd.edu)

Rossen Valkanov  
 Professor of Finance  
 Zable Endowed Chair  
 UC San Diego  
[rvalkanov@ucsd.edu](mailto:rvalkanov@ucsd.edu)