Research Statement

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Research Area: Financial contagion and risk spillover, emerging markets - Finance, asset allocation strategies, commodity derivatives and risk modelling and energy economics

I do research in the area of international finance mainly the issues of contagion and risk spillover. My research on contagion is mainly focused on examining the contagion effects of Eurozone crisis on emerging and mature markets. I also prefer to study the dynamic risk spillover across assets/markets. The analysis of financial contagion and risk spillover helps understand the nature of static as well as dynamic interdependence between assets/markets. As Chinese economy seems to be in deep trouble, it is unlikely that the global economy will remain immune from contagion risk. Therefore, I would also like to study the dynamic risk based interdependence between Chinese economy and rest of the world. Further, considering the rising importance of emerging economies in the global economic system, I do keep interest in understanding the various facets of economic and financial linkages of emerging markets including BRICS, IBSA, and SAARC.

Apart from this, I also conduct research in the area of commodity derivatives on the issues like the examination of price discovery of traded commodities, spot-futures informational efficiency, dynamic volatility spillover and destabilization effects of futures trading on underlying spot market.

Energy economics is another area in which I am keen to pursue research mainly on the issue of financial performance of clean energy rms and technology companies.

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