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 nance mainly the issues of contagion and risk spillover. My research on contagion is mainly focused on examining the contagion e ects of Eurozone crisis on emerging and mature markets. I also prefer to study the dynamic risk spillover across assets/markets. The analysis of nancial contagion and risk spillover helps understand the nature of static as well as dynamic interdependence between assets/markets. As Chinese econ-omy 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 nancial 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 e ciency, dynamic volatility spillover and destabilization e ects 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 nancial performance of clean energy rms and technology com-panies.

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