

Dr.Vadivel Arjunan

Assistant Professor,
Department of Economics,
Arignar Anna Government Arts and Science College,
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Academic

Degree	Specialization	University / Institution	Year of Completion
1. Ph.D.	Economics [Open Economy Macroeconomics]	Pondicherry University	2012
2. P.G. Dip.	Statistical & Research Methods	Pondicherry University	2011
3. M.Phil.	Economics	Pondicherry University	2006
4. M.A.	Applied Econometrics	Pondicherry University	2005
5. B.A.	Economics	University of Madras	2003

Total Experience: 6 Years

Area of Specialization/Interest:

Open Economy Macroeconomics and Applied Econometrics

Appointment

1. **Assistant Professor**, Department of Economics, Arignar Anna Government Arts and Science College, (November 2018 to till date)
2. **Assistant Professor (Guest)**, Department of Economics, Pondicherry University (February 2018 – May 2018)
3. **Assistant professor (Contract)**, Department of Economics, Central University of Tamil Nadu. (July 2017 - December 2017)
4. **Assistant Professor (Guest)**, Department of Economics, Pondicherry University. (February 2016 – May 2017).
5. **Professor**, Department of Economics, Acharya Institute of Graduate Studies, Acharya Institutes, Bangalore University, Karnataka. (May 2015 – February 2016)
6. **Assistant Professor (Economics)** IILM Graduate School of Management, Greater Noida.U.P. (August 2014 – April 2015).

7. **Think Tank Initiative Fellow**, Institute of Economic Growth, University of Delhi, New Delhi. (April 2014 – August 2014.)
8. **Junior Consultant**, Institute of Economic Growth, University of Delhi, New Delhi. (March 2013 – October 2013)

Referred Publications

a) Peer Reviewed Articles

1. Vadivel, A. (2020). “Exchange Rate (USD/INR) Pass-through and Whole Sale Price index: A Flexible Least Square approach”, **Journal of Public Affairs, Wiley** (Co-author S.Veeramani, Raghutla, C)
2. Vadivel, A. (2020). “Effects of Dynamic Variables on Industrial Output in one of the World’s Fastest-Growing Countries: Case Evidence from India”, **Future Business Journal, Springer** Co-authors (Arumugam Sankaran and M. Abdul Jamal)
3. Vadivel, A. (2019). “Stock prices, inflation, and output in India: An empirical analysis”, **Journal of Public Affairs. Wiley**, (Co-author Raghutla C, and Sampath T)
4. Vadivel, A. (2018). “Exchange Rate Intervention and Its Long Memory Property: Evidence from Reserve Bank of India”, **The Empirical Economics Letter**, (Co-author T.Sampath)
5. Vadivel, A. (2016). “The Real Exchange Rate Misalignment and Economic Growth in India”, **Research Bulletin**, Vol.42, No.1. (Co-author S.Anandhan).
6. Vadivel, A. (2014). "The RBI Coordination of Exchange Rate Intervention and Foreign Exchange Market", **Journal of Game Theory**, Vol.3, No.1.
7. Vadivel, A. (2011). “An Empirical Analysis of Central Bank Intervention Volatility and Exchange Rate Volatility: Evidence from India”, **The Indian Economic Journal, Sage** Vol.59, No.2, pp.144-151.
8. Vadivel, A. (2009). “Exchange Rate Intervention and Volatility of Exchange Rate in India”, **The Indian Economic Journal, Sage**, Vol.56, No.4, pp. 143-152.
9. Vadivel, A. (2009). “Is the RBI’s Exchange Rate Intervention Effective”, **Al-Barkaat Journal of Finance & Management**, Vol.1, No.1, pp.45-66.

b) Working Papers

1. Vadivel, A(2014). “The Reserve Bank of India's Reaction to Exchange Rate Variation: A time varying parametric approach” Institute of Economic Growth (IEG), New Delhi, WP No. 339. (Co-author with M Ramachandran)
2. Vadivel, A. (2013). “Does exchange rate intervention trigger volatility?” Institute of Economic Growth (IEG), New Delhi, WP No. 328. (Co-author with M Ramachandran)

Honors / Awards

2007-12 Rajiv Gandhi National Fellowship. (UGC)

Books:

Research Studies/Chapters in Edited Books

1. Vadivel, A. (2014). “Element of foreign exchange reserve in India”, Dynamics of international Finance in Global South(Ed), Excel Publisher New Delhi. pp.46-56.
2. Vadivel, A. (2015). “A Multivariate GARCH Model of Interest Rate Swap and Wholesale Debt Market: The Case of the India”, in Velmurugan P.S. (ed.) Dynamics of Debt and Debt Derivatives Market (pp. 104-115). Chennai, TN, TR Publications.
3. Vadivel, A. (2015). “India’s Currency Futures and Interest Rate Swap Volatility”, in Velmurugan P.S. (ed.) Dynamics of Debt and Debt Derivatives Market (pp. 182-192). Chennai, TN, TR Publications. (Co-author M. Ramesh).

Paper Presentation

1. “Exchange Rate Pass-Through and Whole Sale Price Index: A Time Varying Approach”, 56th Annual Conference of The Indian Econometric Society held at Department of Economics, Madurai Kamaraj University, TamilNadu. 2019. (Co-author Veeramani, S.)
2. “A Fractional Co-Integration Analysis of purchasing power parity: An Indian Case”, 52nd Annual Conference of The Indian Econometric Society held at The Indian Institute of Management (IIM) Kozhikode, Kerala 4-6, January 2015. (Co-author Prakash Sing).
3. “An Empirical analysis of Intervention volatility and exchange rate volatility evidence from India”, 52nd Annual Conference of The Indian Econometric Society held at The Indian Institute of Management (IIM) Kozhikode, Kerala 4-6, January 2015. (Co-author Sampath Thokala).
4. “Does food price volatility trigger inflation in India?”, Two-Day National Seminar on ‘Food and Nutritional Security: Role of State’, School of Economics, University of Hyderabad. March 30-31, 2015 (Co-author Sampath Thokala).

5. "Non-linear Motives and cost of foreign exchange reserves accumulation in India", 51th Annual Conference of The Indian Econometric Society held at The Department of Economics and Centre for Research in Economic Change, Punjabi University, Patiala, 12- 14, December 2014.
6. "Element of foreign exchange reserve in India", International Conference on An alternative Globalisation from the south: Dynamics of International Business and Finance in Emerging Economics", Centre for Management Studies, Jamia Millia Islamia University, New Delhi. 19-20 September 2014.
7. "The Reserve Bank of India Reaction to Exchange Rate Variation: A Time Varying Parametric Approach", 4th International Conference on Applied Econometrics (ICAE-IV), IBS Hyderabad, March 20-21, 2014.
8. "National Food Security Act 2013: An Appraisal", International conference on Free Trade Agreement with the European Union: Implication on Indian Polity, Society and Economy, European Studies, 03-05 March, 2014, Pondicherry University.
9. "Measurement of Fiscal Performance in India", International Conference on Public Policy and Governance in the Era of Globalization on 12-14, Feb, 2014, Central University of Kerala.
10. "A Multivariate GARCH Model of Interest Rate Swap and Wholesale Debt Market: The Case of the India", International Conference on Debt and Debt Derivative market, Department of Commerce, Pondicherry University (2014).
11. "India's Currency Futures and Interest Rate Swap volatility". International Conference on Debt and Debt Derivative market, Department of Commerce, Pondicherry University (2014).
12. "Does Exchange Rate Contain Exchange Rate Volatility", 48th Annual Conference of The Indian Econometric Society held at Department of Economics, Pondicherry University, 2012. (Co-author with M Ramachandran).
13. "The RBI's Reaction to Exchange Rate Behavior under Dirty Float", 46th Annual Conference of The Indian Econometric Society held at Department of Economics, University of Jammu. (Co-author with M Ramachandran)
14. "Is the RBI's Exchange Rate Intervention Effective", 45th Annual Conference of The Indian Econometric Society held at The Department of Economics, Gauhati University, Gauhati-14.

Academic Training

1. Participated in one-day course on "Faculty Development Programme in Security Markets" Conducted by The Department of Statistics, Pondicherry University, 13th 2019.

2. Participated in a Short term course on “130th Orientation Course” Conducted by The UGC - Human Resource Development Centre (HRDC), Pondicherry University, from 20th November to 10th December 2019.
3. Participated in a one-week National Workshop on “Financial Econometrics”, Sponsored by The Indian Econometric Society, Department of Economics, Pondicherry University, Pondicherry, from 24th to 30th September 2009.
4. Participated in a Short term course on “Quantitative Techniques and Applications” Conducted by The Department of Politics and International Studies, Pondicherry University, from 27th November to 8th December 2008.
5. Participated in a One day UGC sponsored workshop on “Application of Multivariate Tools in Business Research” Conducted by Department Business Administration, Annamalai University, on 28th March 2008.
6. Participated in a three months training program on “Budget Plan Document” organized by Planning and Research Department, Government of Puducherry, from 1.11.2007 to 31.1.2008.

Academic Commitment

1. Invited talk on “Budget 2019”, conducted by Department of Public Administration, Arignar Anna Government Arts and Science college, Karaikal, 21st February 2019.
2. Resource Person for two weeks’ refresher course on “Econometrics” for senior Level officers of Indian Statistical Service (ISS) conducted by Institute of Economic Growth, New Delhi on 8th– 19th December, 2014.
3. Life Member, The Indian Econometric Society (TIES), India.