

Dr. Mahamitra Das

Room No: 503H-F, Diamond Jubilee Academic Complex,
Department of Economic Sciences, IIT Kanpur
Kanpur, Uttar Pradesh-208016
Tel: +91-512-259-2332
Email: mahamitra@iitk.ac.in
Website: (Add the link of my Website)

Present Position

Assistant Professor, Department of Economic Sciences, IIT Kanpur
Date of Joining: 03/06/2022

Former Position

Assistant Professor, School of Economics, XIM University, Odisha, India
Service Period: 02/07/2018 - 02/06/2022

Education

Indian Statistical Institute, Kolkata

Ph.D. in Quantitative Economics (November, 2018)

Thesis Title: Modeling REIT Returns with Macroeconomic, Monetary Policy and Financial Variables in the Frameworks of Structural Break and Regime-Switching VAR: Evidence from the USA and the UK

Thesis Supervisor: Prof. Nityananda Sarkar.

University of Calcutta

M.Sc. in Economics (2011)

Specialization: Advance Econometrics, Game Theory, Labor Economics.

University of Calcutta

B.Sc. (Honors) Economics (2009)

Major: Economics, Minor: Mathematics, Pol. Science.

Research Interests

Applied Time Series Econometrics, Real Estate Economics, Financial Econometrics.

Publications

Asymmetry in the Extracted Housing Wealth Effects on Consumption, *International Journal of Economics and Business Research*, 2015 10(2), 204-211 (jointly with Nityananda Sarkar).

Spillovers between Bitcoin and other Assets during Bear and Bull Markets. *Applied Economics*, 2018 50(55), 5935-5949 (jointly with Elie Bouri, Rangan Gupta, and David Raubaud)

Revisiting the Anomalous Relationship between Inflation and REIT Returns in Presence of Structural Breaks: Empirical Evidence from the USA and the UK. *International Journal Of Economics and Financial Issues*, 2020, 10(1), 250-258. (jointly with Nityananda Sarkar)

Working Papers

Re-investigating the Anomalous Relationship between Inflation and Equity REIT Returns: A Regime Switching Approach. (jointly with Nityananda Sarkar) (URL: <https://mpira.ub.uni-muenchen.de/95135/>)

Risk-Return Interdependence between REIT and Stock Markets in Bull and Bear Market Conditions: ASTVAR-BAGARCH-M Model (jointly with Srikanta Kundu and Nityananda Sarkar) (URL: <https://mpira.ub.uni-muenchen.de/94707/>)

Does Exchange Rate Volatility reduce misreporting of official trade statistics? The case of India-USA bilateral trade (jointly with Sugata Marjit, Debasmita Basu, Sandip Sarkar)

Work in Progress

Interdependence between Monetary Policy and REIT Returns: A Structural VAR Analysis.

The Role of Financial Market Uncertainty in the US Sub-Prime crisis

Teaching Experience

Course offered at IIT Kanpur

1. Econometrics (704A) (Semester I, 2022-23)

Courses Taught (Term; Credit; Feedback score out of 5) at XIM University

1. Fundamentals of Quantitative Techniques (Term: R18-1; Credit: 3; Feedback Score: 4.23)

2. Statistical Methods for Economists (Term: BE18-1; Credit: 3; Feedback Score: 4.30)

3. Introductory Macroeconomics (Term: BE18-2; Credit: 6; Feedback Score: 4.12)

4. Elements of Econometrics (Term: BE18-2; Credit: 3; Feedback Score: 4.19)

5. Mathematics for Economists-I (Term: BE19-1; Credit: 3; Feedback Score: 4.40)

6. Statistical Methods for Economists (Term: BE19-1; Credit: 6; Feedback Score: 4.37)

7. Introductory Macroeconomics (Term: BE19-2; Credit: 6; Feedback Score: 4.29)
8. Mathematics for Economists-I (Term: BE20-1; Credit: 3; Feedback Score: 4.42)
9. Statistical Methods for Economists (Term: BE20-1; Credit: 6; Feedback Score: 4.32)
10. Elements of Econometrics (Term: BE20-2; Credit: 3; Feedback Score: 4.09)
11. Introductory Time Series Analysis (Term: BE18-6; Credit: 6; Feedback Score: 4.53)
12. Intermediate Macroeconomics I (Term: BE20-3; Credit: 6; Feedback Score: 4.15)
13. Statistical Methods (PG course) (Term: ME21-1; Credit: 6; Feedback Score: 4.00)

Conference Presentation and Attended

Presented paper in the 52nd Annual Conference of the Indian Econometric Society (TIES), January 4-6, 2016, Indian Institute of Management, Kozhikode.

Presented paper in the First Annual IGIDR-ISIK Doctoral Workshop, held at IGIDR, Mumbai, March 18-19, 2014.

Attended the 23rd Biennial Conference on Association of Indian Economic and Financial Studies (AIEFS) 2019 on July 29-30, 2019.

Workshop Attended

Workshop attended at “2014 OxMetrics Summer School, Aix-en-Provence, France from July 8-11, 2014”.

Other Information

Computer Skills: EViews, Gauss, \mathbb{R} (Basic)

Languages: English, Bengali (native), Hindi

Nationality: Indian

DOB: 22/07/1987

References

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| (i) Professor Nityananda Sarkar (Retired)
Economic Research Unit
Indian Statistical Institute
Telephone: +91 33 4003 5326 (Home)
tanya@isical.ac.in | (iii) Professor Amita Majumdar (Retired)
Economic Research Unit
Indian Statistical Institute
amita@isical.ac.in |
| (ii) Professor Samarjit Das
Economic Research Unit
Indian Statistical Institute,
Kolkata-700108
Telephone: +91 33 2575 2627 (Office)
samarjit@isical.ac.in | |