

Rahul Kumar Singh

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Education

- July 2018 – present Doctor of Philosophy (Ph.D.)
Indian Institute of Technology Guwahati
- June 2018 Master of Arts in Economics
Banaras Hindu University
- July 2016 Bachelor of Arts in Economics
University of Delhi

Fellowships/ Grants

- 2018-2023 Ministry of Education Research Fellowship for Ph.D. at IIT Guwahati

Certifications

- January 2018 UGC National Eligibility Test (NET) in 'Economics'

Teaching Experience

- January 2019- present Graduate Teaching Assistant, IIT Guwahati
- Casual Inferences in Social Sciences (PG) (2022 Winter)
 - Quantitative Methods in Social Sciences (PG) (2020 Monsoon)
 - Economics of Uncertainty and Information (UG) (2019 Winter)
 - Public Economics (UG) (2019 Monsoon)

Publication

Singh, R.K., 2023, Efficiency of Wheat Futures across APMC Mandis. *Journal of Quantitative Economics*, 21(3), 681–701, <https://doi.org/10.1007/s40953-023-00348-9> (ABDC-B)

Conferences

- Asian Meeting of the Econometric Society 2023 by Indian Institute of Technology Bombay, 10-12 January 2023
Presenter: *Volatility Spillover between Indian Wheat Futures and Spot Markets*
- 15th Doctoral Thesis Virtual Conference by IBS Hyderabad, 29-30 November 2022.
Presenter: *Bivariate GARCH Hedge Ratios and Hedging Effectiveness in Indian Wheat Futures Market*
- 23rd Annual Conference of North Eastern Economic Association by Department of Economics, Tripura University, 16-18 November 2022.
Presenter: *Volatility Spillover between Indian Wheat Futures and Spot Markets*
- Annual Conference of Indian Society of Agricultural Economics by College of Agriculture, Iroisemba, Central Agricultural University, Imphal, Manipur, 10-12 November, 2022.

- Presenter: *Wheat Futures as a Price Risk Management Instrument: Evidence for APMC Mandis*
- Research Symposium on Finance and Economics (RSFE) 2022 by IFMR Graduate School of Business, KREA University, 16-17 June 2022.
Discussant: Technical Session- Public Policy
Presenter: *Hedging Effectiveness of Wheat Futures Contracts across APMC mandis*
- 5th Annual Economics Conference on Crises: Challenges and Way Ahead, by Sarla Anil Modi School of Economics NMIMS, Mumbai in collaboration with The Indian Econometric Society, 26 March 2022.
Discussant and Presenter: Performance of Wheat Futures Contracts in Reduction of Price Risks across APMC mandis

Workshops

- ‘BIMSTEC Regional Agricultural Trade Analysis’ RIS-IFPRI Capacity Building Programme with Pondicherry University on 17-18th February, 2023 at Puducherry
- ‘Python Training for Scientific Computing and Data Science’ organized by Student’s Academic Board, IIT Guwahati
- ‘One Day Workshop on Introduction to Matlab’ organized by SPIE IIT Guwahati Student Chapter on 10th August 2019
- ‘Certified Business Analytics Practitioner’ course by Henry Harvin Education, 27th October 2018
- ‘Latex Workshop’ organized by Research Scholar Forum, EEE IIT Guwahati on 25th and 26th August 2018

Work in Progress

- Hedging Effectiveness of Wheat Futures across APMC markets
This paper applies 11 univariate GARCH Models in the DCC specification and finds the best model for calculating hedging ratios and hedging effectiveness.
- Can ban of futures markets cool down inflation?
This paper fits BEKK GARCH and plots volatility impulse response functions to find the extent of volatility spillover.
- Do the agricultural markets discriminate on basis of Caste?
This paper uses data from NSSO surveys and fits regressions.

Membership

- The Econometric Society
- The Indian Society of Agricultural Economics
- North Eastern Economic Association

Administrative/Organisational Service

- Member, Technical Committee, Graduate Research Meet 2021, IIT Guwahati
- General Secretary, Dibang Hostel Management Committee, IIT Guwahati (2021)
- Member, Abstract Committee, Graduate Research Meet 2019, IIT Guwahati

Professional Training

Actuarial Science Core Technical (CT) Exams

- ‘Actuarial Statistics’ (CT3), April 2016, Institute of Actuaries of India
- ‘Business Economics Core Principles (CT7)’, April 2016, Institute of Actuaries of India
- ‘Financial Mathematics (CT1)’, September 2015, Institute and Faculty of Actuaries, UK

Technical Proficiency

- R/RStudio
- STATA
- Python
- EViews
- SPSS
- MATLAB
- Latex

Language Proficiency

- Hindi - Native Proficiency
- English - Advance Professional Proficiency
- Sanskrit – Elementary Proficiency