

# Curriculum Vitae

## Sakshi Saini

Institute of Economic Growth  
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## Education

- Ph.D Finance, Department of Financial Studies, University of Delhi South Campus (September 2016 to present)  
*Supervisor: Prof. Sanjay Sehgal*
- M.A. Economics, Centre for Economic Studies and Planning (CESP), Jawaharlal Nehru University (2012-14)
- B.A. (Hons.) Economics, Indraprastha College for Women, University of Delhi (2009-12)

## Experience

- Assistant Professor (September 2019 to present)  
Institute of Economic Growth, University Enclave, Delhi

## Projects

- Junior Research Fellow (December 2015-October 2017)  
ICSSR sponsored Major Research Project entitled “Financial Integration in the SAARC Region: Empirical Analysis and Policy Issues”  
Department of Financial Studies, University of Delhi South Campus
- Project Fellow (May 2015-November 2015)  
Research and Survey Division, National Council of Educational Research and Training

## Research Papers

### Published

- “Dynamics of Short and Long Term Debt Market Integration in the South Asian Economies” (August 2018) with Sanjay Sehgal and Piyush Pandey in *Theoretical Economics Letters*, 8, 2416-2443. <https://doi.org/10.4236/tel.2018.811157>
- “Stock Market Linkages and Spillover Effects: An Empirical Analysis of Select Asian Markets” (June 2019) with Sanjay Sehgal and Kumar Bijoy in *Theoretical Economics Letters*, 9, 1447-1472. <https://doi.org/10.4236/tel.2019.95093>

- “Examining Dynamic Interdependencies among Major Global Financial Markets” (2019) with Sanjay Sehgal and Florent Deisting in *Multinational Finance Journal* (accepted for publication)

### ***Under Review***

- “Monetary Policy and Stock Market Interaction: International Evidence” (2019) with Sanjay Sehgal and Florent Deisting
- “Role of China in South Asian Financial Market Integration” (2017) with Sanjay Sehgal and Piyush Pandey

### ***Work in Progress***

- “Impact of Monetary Policy on Risk Aversion and Uncertainty” (2019) with Sanjay Sehgal
- “Monetary Policy and Stock Price Bubbles” (2019) with Sanjay Sehgal

### **Book (under review)**

- “Economic and Financial Integration in the South Asian Region: A Contemporary Perspective” with Sanjay Sehgal, Wasim Ahmad and Piyush Pandey (under review with Routledge, Taylor and Francis Group)

### **Conference Presentations**

- **6<sup>th</sup> IIFT Conference on Empirical Issues in International Trade and Finance** at IIFT, New Delhi (December 13-14, 2018)  
“Examining Dynamic Interdependencies among Major Global Financial Markets” with Sanjay Sehgal and Florent Deisting
- **CoRe – 2018 IGIDR PhD. Colloquium** at IGIDR, Mumbai (November 13-16, 2018)  
“Monetary Policy and Stock Market Interaction: International Evidence” with Sanjay Sehgal
- **54<sup>th</sup> Annual Conference of The Indian Econometric Society (TIES)** at Shri Mata Vaishno Devi University, Jammu and Kashmir (7-9 March, 2018)  
“Examining Dynamic Interdependencies among Major Global Financial Markets” with Sanjay Sehgal and Florent Deisting
- **India Finance Conference 2017** at IIM Bangalore (December 20-22, 2017)  
“Dynamics of Short and Long Term Debt Market Integration in the South Asian Economies” with Sanjay Sehgal and Piyush Pandey

- **13<sup>th</sup> Annual Conference on Economic Growth and Development, ISI Delhi** (December 18-20, 2017)  
“Examining Dynamic Interdependencies among Major Global Financial Markets” with Sanjay Sehgal and Florent Deisting
- **5<sup>th</sup> Pan IIM World Management Conference, IIM Lucknow** (December 14-16, 2017)  
“Role of China in South Asian Financial Market Integration: An Empirical Study” with Sanjay Sehgal and Piyush Pandey
- **Research Seminar on ‘Financial Integration in the South Asian Region’**, Department of Financial Studies, University of Delhi South Campus (April 1, 2017)  
“Role of China in South Asian Financial Market Integration: An Empirical Study” with Sanjay Sehgal and Piyush Pandey

## Workshops

- Participated in **FinMODE 2018: A Workshop on Financial Time Series Modelling in R**, IIT Kanpur (September 24-28, 2018)  
*Topics covered:* Univariate time-series models, Panel data models, Cointegration, VAR, SVAR and Volatility models (using R, Stata and Eviews).
- Participated in **FinMODE 2017: A Workshop on Financial Time Series Modelling in R**, IIT Kanpur (September 5-9, 2017)  
*Topics covered:* Time-series Econometrics – Univariate and Multivariate time-series models, Volatility models (BEKK, DCC and ADCC) (using R).

## Computing Skills

- Softwares: Estima RATS/CATS, Eviews, Matlab, R, SPSS and Stata
- Databases: Bloomberg, Thomson Reuters Eikon, CEIC, World Bank DataBank, IMF IFS

## Research Interests

International Finance, Monetary Economics, Applied Econometrics, Agricultural Economics