

DEBOJYOTI DAS

Phone: (+91) 91130 81768
debojyoti.d@outlook.com

C-29/18 Ananda Nagar, D.B. Road
Kolkata, WB, IN 700061

PERSONAL DETAILS

Date of Birth 13th April, 1990
Father's name Gopal Krishna Das
Nationality Indian
Mother tongue Bengali

EDUCATION

PhD Indian Institute of Management Raipur, India April 2019
Area: Finance and Accounting
Dissertation title: "*Global risk factors and stock returns:
Evidence from emerging markets*"

M.Com St. Xavier's College, Kolkata, University of Calcutta, India July 2013
Specialization: Accounting and Finance

B.Com Goenka College of Commerce and Business Administration, Kolkata, July 2011
University of Calcutta, India
Honors: Accounting and Finance

HONORS AND AWARDS

Junior Research Fellowship 2012
The Junior Research Fellowship by the University Grants Commission (UGC), Government of India.

Certificate of Merit 2011
The certificate of merit is awarded by the Goenka College of Commerce and Business Administration, Government of West Bengal.

WORK EXPERIENCE

Woxsen School of Business, Hyderabad April 2019 – August 2020
Assistant Professor, Finance and Accounting area

RESEARCH INTERESTS

Energy Finance, Emerging Markets and Alternative Investments

Journal publications

- Das, D. and Dutta, A. 2020. “Bitcoin’s energy consumption: Is it the Achilles heel to miner’s revenue?” *Economics Letters*, vol. 186, 2020, pp. 1-6. (ABDC-A, ABS-3)
- Das, D. and Kumar, S.B. 2018. “International economic policy uncertainty and stock prices revisited: Multiple and Partial wavelet approach.” *Economics Letters*, vol. 164, pp. 100-108. (ABDC-A, ABS-3)
- Tiwari, A.K., Jana, R.K., Das, D. and Roubaud, D. 2018. “Informational efficiency of Bitcoin—An extension.” *Economics Letters*, vol. 163, pp.106-109. (ABDC-A, ABS-3)
- Das, D. and Kannadhasan, M. 2020. “The asymmetric oil price and policy uncertainty shock exposure of emerging market sectoral equity returns: A quantile regression approach” *International Review of Economics and Finance*, Article-in-press. (ABDC-A, ABS-2)
- Das, D. and Kannadhasan, M. 2019. “Emerging stock markets co-movements in South Asia: wavelet approach.” *International Journal of Managerial Finance*, (Accepted June 07, 2018, issue and volume number awaited). (ABDC-A, ABS-2)
- Das, D., Le Roux, C. L., Jana, R.K. and Dutta, A. 2019. “Does Bitcoin hedge crude oil implied volatility and structural shocks? A comparison with gold, commodity and the US Dollar.” *Finance Research Letters*, Article-in-press. (ABDC-A, ABS-2)
- Dutta, A., Bouri, E., Das, D., & Roubaud, D. 2020. Assessment and optimization of clean energy equity risks and commodity price volatility indexes: Implications for sustainability. *Journal of Cleaner Production*, 243, 118669. (ABDC-A, ABS-2)
- Kannadhasan, M., & Das, D. (2019). Do Asian emerging stock markets react to international economic policy uncertainty and geopolitical risk alike? A quantile regression approach. *Finance Research Letters*, Article-in-press. (ABDC-A, ABS-2)
- Dutta, A., Jana, R. K., Das, D. 2020. “Do Green Investments React to Oil Price Shocks? Implications for Sustainable Development” *Journal of Cleaner Production*. Vol. 266, pp. 1-8 (ABDC-A, ABS-2)
- Das, D., Kannadhasan, M., and Bhattacharyya, M. 2019. “Do the emerging stock markets react to international economic policy uncertainty, geopolitical risk and financial stress alike?” *North American Journal of Economics and Finance*, vol. 48, pp. 1-19. (ABDC-B, ABS-2)
- Das, D., Bhowmik, P., & Jana, R. K. 2018. A multiscale analysis of stock return co-movements and spillovers: Evidence from Pacific developed markets. *Physica A: Statistical Mechanics and its Applications*, 502, 379-393. (ABS-2)
- Bhatia, V., Das, D., & Kumar, S. B. 2020. Hedging effectiveness of precious metals across frequencies: Evidence from Wavelet based Dynamic Conditional Correlation analysis. *Physica A: Statistical Mechanics and its Applications*, 541, 123631. (ABS-2)

Journal papers revised and resubmitted

“A Differential evolution-based regression framework for forecasting Bitcoin price” Submitted to: *Annals of Operations Research*. (ABDC-A, ABS-3)

Journal papers under review

“Penetration of COVID-19 fears in the US financial market” Submitted to: *International Review of Financial Analysis*. (ABDC-A, ABS-3)

Conference Papers

Das, D., Piljak, V., and Kannadhasan, M., “Geopolitical risk and stock returns in emerging markets: A quantile regression approach,” *INFINITI Conference on International Finance*, Poznan University of Economics and Business, 11-12 June, 2018. Poznan, Poland

LANGUAGE PROFICIENCY

English: Listening, Speaking, Reading and Writing.

Hindi: Listening, Speaking, Reading and Writing.

Bengali: Listening and Speaking.

COMPUTER SKILLS

I am currently well-conversant with the following research software: R and STATA

REVIEWER SERVICES

Worked as referee for several renowned Journals such as: *Economic Modelling*, *Applied Economics*, *North American Journal of Economics and Finance*, *Resources Policy*, *Applied Economics Letters*, *Emerging Markets Finance and Trade*
