ANOOP S KUMAR
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EDUCATION

PhD (Economics) School of Economics, University of Hyderabad 2015

M.Phil. (Economics) School of Economics, University of Hyderabad 2011

MA(Economics) Dept of Economics, University of Hyderabad 2009

B. Tech (Mechanical Engineering) MG University, Kerala 2006

ACADEMIC EXPERIENCE

SRM University, Andhra Pradesh, Amaravati August 2020-September 2020
Assistant Professor, Dept. of Economics
Central University of Andhra Pradesh, Ananthapuramu July 2019 to June 2020
Guest Faculty, Department of Economics
BITS Pilani KK Birla Goa Campus, Goa March 2015-December 2017
Assistant Professor, Department of Economics

PUBLICATIONS

Book Chapters

1. Anoop S Kumar and B Kamaiah, Co-movement among Asian Forex markets: Evidence from Wavelet Methods, **in** Current Issues in Economics and Finance, Springer 2018

2. Somnath Mazumdar and Anoop S Kumar, Statistical Analysis of a Data Center Resource Usage Patterns: A Case Study **in** Springer Lecture notes in Computer Science 2018

3. Anoop S Kumar and Yazir P, An Inquiry into the Dynamics of Inequality from the Perspective of Caste in Poverty, in Inequality and Health in India with Special Reference to North-East India, Springer 2017

4. Somnath Mazumdar, A. Scionti and Anoop S Kumar, Adaptive Resource Allocation for Load Balancing **in** Cloud in Cloud Computing: Principles, Systems and Applications, Springer, 2017

5. Somnath Mazumdar and Anoop S Kumar, Forecasting Data Center Resource Usage: An Experimental Comparison with Time-Series Methods, Proceedings of International Conference on Soft Computing and Pattern Recognition, Springer,2016

6. Anoop S Kumar and Somnath Mazumdar, Forecasting HPC Workload Using ARMA Models and SSA ,**in** ICIT 2016 conference proceedings, IEEE 2016

7. Anoop S Kumar and B Kamaiah, on dynamical structure of the Indian Banking Sector Indices, **in** Emerging Trends in Banking Sector, edited by R K Mishra et.al., Published by IPE Hyderabad, 2016

8. P Raja lingam Goud, Anoop S Kumar and N Mahesh, Testing for Weak form efficiency in BSE and NSE using Variance ratio tests, **in** Corporate Finance and Financial Services- Emerging Trends**,** published by School of Management studies, University of Hyderabad,2014.

Journal Publications

1. Nathaniel Solomon, Saeed Meo, GM Shaik and Anoop S Kumar, Energy Consumption, Institutional Quality and Tourist Arrival in Pakistan: Is the Nexus (A)symmetric amidst Structural Breaks? Journal of Public Affairs,2020

2. Anoop S Kumar, S Anandarao, "Efficient or Adaptive? Evidence from Indonesian Forex Market, Journal of Public Affairs ,2020

3. Anoop S Kumar, Testing Safe Haven Property of Bitcoin and Gold during Covid-19: Evidence from Multivariate GARCH analysis, Economics Bulletin,2020

4. Anoop S Kumar, T Nagaraju and Taufeeq Ajaz, On the Informational Efficiency of the Crypto-Currency Market, IUP Journal of Applied Economics, 2020

5. Geeta D, Frank S and Anoop S Kumar, Country-level Governance and Capital Markets in Asia-Pacific Region, Indian Journal of Corporate Governance, 2019

6. Anoop S Kumar and Taufiq Ajaz, Co-Movement in Crypto-Currency Markets: Evidences from Wavelet Analysis, Journal of Financial Innovations, Springer ,2019

7. Anoop S Kumar and S Anandarao, Volatility Spillover in Crypto-Currency Markets: Some Evidences from GARCH and Wavelet Analysis, Physica A ,2019

8. Anoop S Kumar, Yazir P and Gopika GG, Consumption Inequality in India after Liberalization: A Caste Based Assessment, Singapore Economic Review ,2019

9. Taufeeq Ajaz and Anoop S Kumar, Herding in Crypto-Currency Markets, Annals of Financial Economics, 2018

10. Anoop S Kumar, Chaithanya Jayakumar and B Kamaiah, Fractal market hypothesis: Evidence for nine Asian Forex markets, Indian Economic Review ,2018

11. Chaithanya Jayakumar, Anoop S Kumar, Marco Tucci, Oil Price Shocks and their Impact on the Indian Economy; Evidence from Sign Restricted SVAR Model, IUP Journal of Applied Economics ,2018

12. D Geeta, Anoop S Kumar, S Frank and K Leon, Long Memory Volatility in Asian Stock Markets, Pacific Accounting Review, 2017

13. Anoop S Kumar and B Kamaiah, Returns and Volatility Spillover between Asian Equity Markets: A Wavelet Approach, Economic Annals, ,2017

14. Anoop S Kumar and B Kamaiah, Efficiency, Non-linearity and Chaos: Evidences from BRICS Foreign Exchange Markets, Theoretical and Applied Economics, 2016

15. Anoop S Kumar and B Kamaiah, Explaining Financial Crisis by Fractal Market Hypothesis: Evidences from Indian Equity Markets, Hyperion Journal of Econophysics and new economy ,2015.

16. Anoop S Kumar, Testing for Long memory in volatility in Indian Forex market, Economic Annals. 2014

17. Anoop S Kumar and B Kamaiah, On Chaotic Nature of the Emerging European Forex Markets, Romanian Economic Journal, 2014

18. Anoop S Kumar and B Kamaiah, Complex Dynamical Analysis of Indian capital market, Economic Research International, 2014

19. Anoop S Kumar and B Kamaiah, Efficient Market Hypothesis: Some evidences from emerging European Forex markets, Romanian Economic Journal, 2014.

20. Anoop S Kumar, B Kamaiah, Wavelet Based Sample Entropy Analysis: A New method to test weak form efficiency, Journal of Theoretical and Applied Economics, 2014

21. Anoop S Kumar, On Scaling and Multifractal Behavior in the Indian Foreign Exchange Market, IPE journal of International Economics,2012

22. Anoop S Kumar, Testing for Weak form market efficiency in the Indian foreign exchange market, The IUP Journal of Monetary Economics, 2011

23. Anoop S Kumar, An analysis of Long memory in the Indian foreign exchange market, GITAM review of International Business, Vol 4, Issue 1, 2011

24. Anoop S Kumar, An analysis of Volatility in the Indian foreign exchange market, IPE Journal of managerial finance and research, 2010

Conference Papers

1. Anoop S Kumar, S Anandarao, B Kamaiah, Determinants of Bitcoin Price: Evidence from Asymmetrical Analysis, 56th Annual Conference of The Indian Econometric Society, MKU Madurai, January 2020
2. Anoop S Kumar, T Ajaz and T Nagaraju, On the Informational Efficiency of the cryptocurrency market, International conference on economics and finance, Rajagiri Business School, Kochi, November 2019.
3. Anoop S Kumar, B Kamaiah, Shishir Shakya, Testing for Adaptive Market Hypothesis in the Bitcoin market, 54th Annual Conference of The Indian Econometric Society, SMVDU Katra, March 2018
4. Anoop S Kumar, B Kamaiah, Adaptive Market Hypothesis: Evidence from Indian Equity Market, 53rd Annual Conference of The Indian Econometric Society, NISER Odisha, Dec 2016
5. Anoop S Kumar and Somnath Mazumdar, Forecasting HPC Workload Using ARMA Models and SSA, at ICIT 2016, Bhubaneswar, Dec 2016
6. Anoop S Kumar and Somnath Mazumdar, Statistical Analysis of a Data Center Resource Usage Patterns: A Case Study, at I3CS 2016, NEHU Shillong, November 2016
7. Anoop S Kumar and Yazir P, An Inquiry into the Dynamics of Inequality from the Perspective of Caste at National Seminar on Poverty, Inequality and Health in India with Special Reference to North-East India, NEHU Shillong, India, October 2015
8. Anoop S Kumar and With S Anandarao, Co-movement among select European equity markets: A wavelet approach, 21st Biannual conference of the AIEFS, University of Hyderabad, Aug 3-4,2015
9. Anoop S Kumar and B Kamaiah, Volatility spill over between Asian equity markets: A wavelet approach, 21st Biannual conference of the AIEFS, University of Hyderabad, Aug 3-4,2015
10. Anoop S Kumar and S Anandarao, An Exploratory Analysis of Indian Rainfall Data using Wavelet Methods, ICRN conference, IIT Delhi, Dec19-20,2014
11. Anoop S Kumar and B Kamaiah, Explaining Financial Crisis by Fractal Market Hypothesis: Evidences from Indian Equity Markets, 51st annual conference of the Indian econometric society Dec 12-14,2014
12. Anoop S Kumar, Co-movement among constituents of Indian financial market: A wavelet approach,51st annual conference of the Indian econometric society Dec 12-14,2014
13. Anoop S Kumar and B Kamaiah, Fractal market hypothesis: Some evidences from Asian Forex markets, at 4th International Conference on Applied Econometrics, ICFAI Business school, Hyderabad, March 2014

14. Anoop S Kumar and B Kamaiah, Non-Linear Causality Between Indian Gold and Forex Market: A Wavelet Approach, 50th Annual Conference of the Indian Econometric Society, IGIDR Mumbai, December 2013
15. Anoop S Kumar and B Kamaiah, On dynamical structure of the Indian Banking Sector Indices, Int'l conference on Global Trends in Banking Sector, IPE Hyderabad, December 2013, Hyderabad
16. Anoop S Kumar, An analysis of Multifractal behavior of the Indian real effective exchange rate, 49th annual conference of The Indian Econometric Society, January 2013
17. Anoop S Kumar, Testing for weak-form market efficiency in the "BRICS" countries foreign exchange markets, at 3rd International Conference on Applied Econometrics, ICFAI Business school, Hyderabad, December 2011

INVITED LECTURES

1. UGC sponsored conference on Econometrics with Computer Applications at Sivaji University, Kolhapur as a resource person for time series analysis and software training, February 2014
2. Invited Lecture at Azeem Premji University, Bangalore on Financial Economics, November 2015
3. UGC sponsored workshop on **Statistical analysis with Computer Applications,** at Govt College Nedumangadu, Kerala as a resource person for Statistical analysis with R, February 2017

EXTERNALLY FUNDED PROJECTS

Rationality, Uncertainty and Cognition in Financial Markets: An Experimental Approach, Funded by ICUAE Kerala University, Project Amount: 0.75 Lacs.

PROFESSIONAL EXPERIENCE

Waggle Lab, Kerala , June 2018- July 2019 as Data Scientist
CCIC, QATAR, August 2007-May 2009 as Junior Engineer.
SPCMG, Mumbai, July 2006-2007 as Graduate Engineer Trainee

PROFESSIONAL SERVICE

Symposium Co-Organizer
BITS Goa Economics Conclave
Peer-Reviewed Articles for:

- Journal of Quantitative Economics
- Financial and Economic Policy
- Chaos, Solitons and Fractals
- Financial Innovation

COMPUTER SKILLS

Programming: R , Python
Applications: STATA, Ox metrics, E-Views