

## Brief Profile

Amlendu Dubey has completed his PhD from the Indira Gandhi Institute of Development Research (IGIDR), Mumbai in 2011 with specialization in applied econometrics. The title of his dissertation is "Three Essays on the Time-Scale Modeling of Financial Risk". His current research interests are in empirical macro economics.

## Publications

- **Refereed Publications**

- "Instability and Time Scale Dependence of Beta in An Emerging Market Economy: Evidences from India" ***Vikalpa*** , Jan – March 2014, 39(1),41-55
- "Trend and Cyclical Decoupling: New Estimates Based on Spectral Causality Tests and Wavelet Correlations", ***Applied Economics***, 2013, 45(31), 4383-4392 (with D. M. Nachane)
- "The Vanishing Role of Money in the Macroeconomy: An Empirical Investigation for India" ***Economic Modelling***, 2011, 28(3), 859-869 (with D. M. Nachane)
- "Initial Allocation of Emissions Permits in Two Sided Matching Framework", ***Journal of Quantitative Economics***, 2010, New Series 8(1), 95-104

- **Working Papers/Other Publications**

- "Time Scales, Wavelet Realized Volatility and Jump Variation: An Empirical Investigation for India", 2012, ***Indian Institute of Management Indore Working Paper No. WP/02/12/ECO***
- "Instability and Time Scale Dependence of Beta in An Emerging Market Economy: Evidences from India", 2012, ***Indian Institute of Management Indore Working Paper No. WP/03/12/ECO***
- "The Vanishing Role of Money in the Macroeconomy: An Empirical Investigation Based on Spectral and Wavelet Analysis",2008, ***IGIDR Working Paper No. 2008-22*** (with D. M. Nachane)
- "Performance of Public Sector Banks: An Econometric Analysis",2007, ***The Indian Banker (Journal of the Indian Banking Association)*** (with Brinda Jagirdar)