Government of Puducherry

Tagore Government Arts and Science College

Accredited at "A" Grade by NAAC

Puducherry – 605008

Faculty Profile

1	Name	:	Dr. Vadivel Arjunan
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8	Academic Record	:	

Degree	Branch	University	Class
M.A.	Applied Econometrics	Pondicherry University	II
M.Phil	Economics	Pondicherry University	I
Ph.D	Economics	Pondicherry University	
PG.Dip	Statistical & Research Methods	Pondicherry University	II

9	Awards/ Fellowships	:	

Name of the award/ Fellowship	Year	Agency
Rajiv Gandhi National Fellowship	2017	University Grant Commission

10	Publication	:	In Vancouver style

1. Vadivel, A. "An Empirical Analysis of Volatility Spillovers in SAARC Stock Markets Using Multivariate GARCH Models" Thailand and The World Economy, 2024, Virasigamani P, Amilan, S., Patel, V. (in Print).

2. Vadivel. A. "How does manufacturing output affect export behaviors in emerging market economies? Evidence from a dynamic panel ARDL for ten biggest emerging market economies" Future Business Journal, 2021, 7 (1), 1-10 (Co-authors: A Sankaran, A Krishna).

3. A Vadivel. A. "Dynamics of exchange rate and stock price volatility: Evidence from India", Journal of Public Affairs, (2020), 5.

4. Vadivel.A. "Modeling the monetary policy transmission on the manufacturing output: Evidence from the fastest growing Indian economy, Journal of Public Affairs, (2020). e2260, (Co-authors: A Sankaran).

5. Vadivel, A. "Exchange Rate (USD/INR) Pass-through and Whole Sale Price index: A Flexible Least Square approach", Journal of Public Affairs, 2020. (Co-author S.Veeramani, Raghutla, C).

6. Vadivel, A. "Effects of Dynamic Variables on Industrial Output in one of the World's Fastest-Growing Countries: Case Evidence from India", Future Business Journal, 2020. Co-authors (Arumugam Sankaran and M. Abdul Jamal).

7. Vadivel, A. "Stock prices, inflation, and output in India: An empirical analysis", Journal of Public Affairs, 2019. Wiley, (Co-author Raghutla C, and Sampath T).

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9. Vadivel, A. “The Real Exchange Rate Misalignment and Economic Growth in India”, Research Bulletin, 2016, 42(1) (Co-author S.Anandhan).

10. Vadivel, A. "The RBI Coordination of Exchange Rate Intervention and Foreign Exchange Market”, Journal of Game Theory, 2014,3(1).

11. Vadivel, A. “An Empirical Analysis of Central Bank Intervention Volatility and Exchange Rate Volatility: Evidence from India”, The Indian Economic Journal, 2011,59(2),144-151.

12. Vadivel, A. “Exchange Rate Intervention and Volatility of Exchange Rate in India”, The Indian Economic Journal, 2009,56(4),143-15.

13. Vadivel, A. “Is the RBI‟s Exchange Rate Intervention Effective”, Al-Barkaat Journal of Finance & Management, 2009,1(1),45-66.

Working Papers
1. Vadivel, A. “The Reserve Bank of India's Reaction to Exchange Rate Variation: A time-varying parametric approach” Institute of Economic Growth (IEG), New Delhi, 2014, WP No. 339. (Co-author with M Ramachandran)

2. Vadivel, A. “Does exchange rate intervention trigger volatility?” Institute of Economic Growth (IEG), New Delhi, 2013, WP No. 328. (Co-author with M Ramachandran)</td></tr>
<tr><td>10</td><td>Membership in Professional Bodies</td><td>:</td><td>The Indian Econometric Society</td></tr>
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