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PROFESSIONAL EXPERIENCE

Bank of Canada — Ottawa, Canada
Principal Researcher - Funds Management and Banking — 2017-present
Senior Analyst - Funds Management and Banking — 2011-2017
American Express Company — Gurgaon, India
Analyst - Risk Management — 2005-'06
Aranca — Mumbai, India
Analyst - Equity Research — 2004-'05
Crux Management Services — Hyderabad, India
Coordinator - Projects — 2001-'02

EDUCATION

IESE Business School, University of Navarra — Barcelona, Spain
Ph.D. in Management - Finance — 2006-'11
Indian Institute of Management — Lucknow, India
M.B.A. - Finance — 2002-'04
Chaitanya Bharathi Institute of Technology, Osmania University — Hyderabad, India
BE - Mechanical Engineering — 1997-'01

PUBLICATIONS

What drives interbank loans? Evidence from Canada (with Pierre Guérin), *Journal of Banking & Finance*, 2019, vol. 106, pp. 427–444

WORKING PAPERS

Government of Canada securities in the cash, repo, and securities lending markets (with Sermin Gungor), *Bank of Canada Staff Working Paper 2018-4*

Can the common-factor hypothesis explain the observed housing wealth effect? (with Jefferson Duarte and Carles Vergara-Alert), *Bank of Canada Staff Working Paper 2016-62*

Booms and busts in house prices explained by constraints in housing supply (with Jefferson Duarte and Carles Vergara-Alert), *Bank of Canada Staff Working Paper 2013-17*

Frequency of consumption adjustment and the equity premium (with Javier Gómez Biscarri), *available at SSRN*

POLICY CONTRIBUTION

Advances in the practice of public investment management (edited with Joachim Coche, Alejandro Reveiz, Francisco Rivadeneyra, Vahe Sahakyan and Ghislain Yanou), 2018, Palgrave Macmillan

The life cycle of Government of Canada bonds in core funding markets (with Sermin Gungor), *Bank of Canada Review Spring 2017*, pp. 31–41

Modelling the asset-allocation and liability strategy for Canada's foreign exchange reserves (with Jianjian Jin, Lukasz Pomorski and Francisco Rivadeneyra Sanchez), *Bank of Canada Review, Spring 2013* pp. 29–36

TEACHING EXPERIENCE

Universitat Pompeu Fabra — Barcelona, Spain
Financial Economics — 2009-'11
– Final year optional undergraduate course on derivatives pricing