Faculty Profile
(For booklet and website)

Name: Arif Billah Dar

Designation: Assistant Professor

Department: Economics

Email ID: a.billah@smvdu.ac.in

Contact Number and Extn : 9622

Qualification: PhD

Experience: 3.5 Years

Teaching:	3.5	Research:		Administration:		Total:	3.5

Areas of Interest / Specialization:

1. **International Finance**
2. **Macroeconomics**

Brief Bio-data:

Dr. Arif Billah Dar presently works as an Assistant professor at the Department of Economics Shri Mata Vaishno Devi University Katra India. Previously he taught at the Institute of Management Technology Ghaziabad, one of the five ACCSB accredited Business Schools in India. Currently, Dr. Arif also holds an Editorial Board Membership of *Journal of Risk and Control*.

Research Profile

Research Projects Undertaken:

S. No.	Role	Title	Funding Agency	Current Status (Closed/ Running)

Research Publications:

S. No.	Year	Publication
28	**2018**	Is China a Safe haven for Asian Tigers (Forthcoming) *Economic Change and Restructuring* **(Springer)**
27	**2017**	Is gold a weak or strong hedge and Safe Haven against stocks? Robust evidence from three Major Gold consuming countries 49(53) *Applied Economics* **(Taylor and Francis)**
26	**2017**	Do Global Financial Crises Validate assertions of Fractal Market Hypothesis? *International Economics and Economic Policy*. 14 (1) 153-165 **(Springer)**
25	**2016**	A Frequency Based Causality Approach for the Yield Spread as a Leading Indicator of Economic activity – Evidence from India, *Indian Journal of Economics & Business*, Vol. 15, No. 2, (2016) : 243-255
24	**2016**	Frequency-based co-movement of inflation in selected euro area countries *Journal of Business Cycle Measurement and Analysis* OECD. 8 (2) 1-13
23	**2016**	A Historical Analysis of the US Stock Price Index Using Empirical Mode Decomposition over 1791–2015 *EconomicsE* Vol. 10, 2016
22	**2015**	Interlinkage between Real Exchange Rate and Current Account Behaviors: Evidence from India *Journal of Applied Business Research* 31(4):1199-1204
21	**2015**	*"The Beauty of Gold is, it Loves Bad News": Evidence from Three Major Gold Consumers*, Economic Change, and Restructuring Volume 48, Issue 3, pp 187-208 DOI 10.1007/s10644-015-9160-z **(Springer)**
20	**2015**	Uncertainty co-movement in Major European Countries. *Theoretical Economics Letters*, 2015, 5, 256-261
19	**2015**	*Stock returns and inflation in Pakistan Economic Modelling* 47 (2015) 23–31 **(Elsevier)**
18	**2015**	*Analyzing Time–Frequency Based Co-movement in Inflation: Evidence from G-7 Countries*. *Comput Econ* 45:91–109**(Springer)**
17	**2015**	Time-Frequency Relationship between Share Prices and Exchange Rates

		in India: Evidence from Continuous Wavelets. *Empirical Economics* **(Springer)**
16	**2015**	*Exchange Rate and Monetary Fundamentals: Long run Relationship Revisited* PANOECONOMICUS, 2015, Vol. 62, Issue 1, pp. 33-54
15	**2014**	The predictive power of yield spread: evidence from wavelet analysis. *Empirical Economics* May 2014, Volume 46, Issue 3, pp 887-901**(Springer)**
14	**2014**	The relationship between stock prices and exchange rates in Asian markets: A wavelet based correlation and quantile regression approach. *South Asian Journal of Global Business Research* 3(2). **(Emerald)**
13	**2014**	*Inflation-Industrial growth nexus in India-A revisit through continuous wavelet transform*. *Central Bank Review*. 01/2014; 14:1-11.
12	**2014**	Exchange rate and stock price relationship: A wavelet analysis for *India Indian Economic Review 49 (1) pp.125-142.*
11	**2014**	*Are Eurozone Fixed Income Markets Integrated? An Analysis Based on Wavelet Multiple Correlation and Cross Correlation*. Economics Research International. 08/2014
10	**2013**	Oil price and exchange rates: A wavelet-based analysis for India. *Economic Modelling* 31:414–422. **(Elsevier)**
9	**2013**	Scale specific volatility and co-movement behaviour of Asian and US stock markets: Is this time different? *Journal of Economic and Financial Modelling* JEFM (2014) Vol.2, pp.42-55
8	**2013**	Stock Market Integration in Asian Countries: evidence from Wavelet multiple correlations. *Journal of Economic Integration*. 09/2013; 28(3):441-456
7	**2013**	Export Led Growth or Growth Led Export Hypothesis: Evidence based on Time Frequency Approach. *Asian Economic and Financial Review*. 01/2013; 3(7):869-880.
6	**2013**	Revisiting Doctrine of Purchasing Power Parity Theory through Quantile Regression and Wavelets" with (Niyati Bhanja and Amaresh Samantaraya) ICFAI *Journal of Applied Economics*
5	**2013**	*Unit root with structural breaks in Macroeconomic time series: Evidence from Pakistan Journal of Economic and Financial Modelling*
4	**2013**	*In search of leading indicator property of yield spread for India: Evidence form quantile and wavelet absed regression* Economics Research International
3	**2013**	Output synchronization at Business, Juglar and Kuznet's intermediate Cycles- Evidence from G-7 Countries *Journal of Economic and Financial Modelling*, JEFM (2013) Vol.1,pp.29-37, ISSN 2322 – 0511

2	**2013**	Exchange Rate Volatility and Export Growth: Post Reform Experience of India *Indian Journal of Finance*, 7(9), 27 – 35.
1	**2012**	Are Stock Prices Hedge Against Inflation? A Revisit over Time and Frequencies in India. *Central European Journal of Economic Modelling and Econometrics*. 01/2012

Books Publications:

S. No.	Year	Publication

Conference Publications:

S. No.	Year	Conference	Publication

Research Supervised:

S. No.	Year	Role	Research Topic	Status

Patents:

S. No.	Name	Status

Award and Honours:

S. No.	Title	Activity/Event	Given by	Year

Professional Affiliation:

S. No.	Designation	Organization

1	Editorial Member	Journal of Risk and Control